



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



José Cisneros TREASURER Daniel P. Daly CHIEF INVESTMENT OFFICER

GAVIN NEWSOM MAYOR

February 3, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2005 to January 31, 2006:

| | Pooled | All |
|--------------------------|--------------|--------------|
| Interest Received | \$57,481,429 | \$58,529,173 |
| Total Net Earnings | \$64,996,756 | \$67,195,044 |
| Earned Income Yield | 3.756% | 3.760% |
| Average Age of Portfolio | 43 Days | 48 Days |

Total cost of the securities on hand January 31, 2006 was \$3,245,865,214 with a market value of \$3,263,223,738 plus fixed assets accrued interests of \$1,451,864. The earned income yield for the month of January 2006 is 4.271%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of January 31, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

FEB - 8 2006

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

0 8 7 SAN FRANC 415-554 TYOF DALY EG CITY/CO MR. DANI

W PORTFOLIO STATISTIC 1/01/06 THROUGH 1/31/06

PAGE: 1 RUN: 02/01/06 08:38:08

ALL FUNDS

| | ASSETS | GOV'T SECURITIES TIME DEPOSITS ASSETS LIABILITIES ASSETS | ASSETS | EPOSITS LIABILITIES | TOTAL |
|--|------------------|--|------------|------------------------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 6,405,047.77 | 00. | 00. | N/A | 6,405,047.77 |
| TOTAL NET EARNINGS THIS PERIOD: | 11,864,481.20 | 00. | 585.56 | N/A | 11,865,066.76 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,271,115,385.65 | 00. | 200,000.00 | N/A | 3,271,315,385.65 |
| EARNED INCOME YIELD THIS PERIOD: | 4.271 | 000. | 3.447 | N/A | 4.271 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,245,665,213.87 | 00. | 200,000.00 | N/A | 3,245,865,213.87 |
| CURRENT AMORTIZED BOOK VALUE: | 3,246,844,427.97 | 00. | 200,000.00 | N/A | N/A 3,247,044,427.97 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.299 | 000. | 3.447 | N/A | 4.299 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 47.50 | 00. | 220.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 47.50 | 00. | 220.50 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 4.271 |

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7 C 0 4 SAN FRANC 415-554 TY OF DALY EC CITY/CO MR. DANI

Ŋ PORTFOLIO STATISTIC 7/01/05 THROUGH 1/31/06

ALL FUNDS

PAGE: 1 RUN: 02/01/06 09:15:43

| | ASSETS | GOV'T SECURITIES | ASSETS LIME DEPOSITSASSETS | EPOSITS | TOTAL |
|--|------------------|------------------|----------------------------|---------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 58,526,774.98 | 00. | 2,398.33 | N/A | 58,529,173.31 |
| TOTAL NET EARNINGS THIS PERIOD: | 67,192,049.16 | 00. | 2,994.45 | N/A | 67,195,043.61 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,033,893,582.93 | 00. | 142,325.58 | N/A | 3,034,035,908.51 |
| EARNED INCOME YIELD THIS PERIOD: | 3.760 | 000. | 3.572 | N/A | 3.760 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,245,665,213.87 | 00. | 200,000.00 | N/A | N/A 3,245,865,213.87 |
| CURRENT AMORTIZED BOOK VALUE: | 3,246,844,427.97 | 00. | 200,000.00 | N/A | N/A 3,247,044,427.97 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.295 | 000. | 3.447 | N/A | 4.295 |
| WEIGHTED AVERAGE DAYS TO MATURITY; | 47.50 | 00. | 220.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 47.50 | 00. | 220.50 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 3.760 |

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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/05 THROUGH 1/31/06

PAGE: 1 RUN: 02/01/06 09:15:42

FUND: 100 POOLED FUNDS

| | ASSETS LIABILITIES | | TIME DEPOSITS ASSETS LIABILITIES | POSITS | TOTAL |
|--|--------------------|------|-------------------------------------|--------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 57,479,030.41 | 00. | 2,398.33 | N/A | 57,481,428.74 |
| TOTAL NET EARNINGS THIS PERIOD: | 64,993,761.28 | 00. | 2,994.45 | N/A | 64,996,755.73 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 2,937,409,214.49 | 00. | 142,325.58 | N/A | 2,937,551,540.08 |
| EARNED INCOME YIELD THIS PERIOD: | 3.756 | 000. | 3.572 | N/A | 3.756 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,086,259,560.90 | 00. | 200,000.00 | N/A | N/A 3,086,459,560.90 |
| CURRENT AMORTIZED BOOK VALUE: | 3,086,853,522.02 | 00. | 200,000.00 | N/A | 3,087,053,522.02 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.317 | 000 | 3.447 | N/A | 4.317 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 42.51 | 00. | 220,50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 42.51 | 00. | 220.50 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 3.756 |

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

| PAGE: 1 RUN: 02/01/06 09:17:48 | PAR VALUE SHARES BOOK VALUE | 140,000,000.00 137,461,830.57 | 347,000,000.00 343,863,902.33 | 633,000,000.00 626,427,824.99 | 590,000,000.00 584,457,642.77 | 595,000,000.00 589,748,692.37 | 795,000,000.00 788,705,320.84 | 175,000,000.00 175,000,000.00 | 3.400 3.400 100.000 200,000.00 200,000.00 00 |
|--|---|-------------------------------|-------------------------------|-----------------------------------|--|----------------------------------|-------------------------------------|---------------------------------|--|
| | | | | | | | | | 3,275,20 |
| 4 4 8 7 | BOOK | 4.133 4.210 98.187 | 960.66 | 98.962 | 99.061 | 99.117 | 4.329 99.208 | 4.356 100.000 | 3.400 3.400 100.000 ================================ |
| 5 5 4 - 0 R Y 1/06 | TRDNG | 4.210 | 4.104 | 4.214 | 4.212 | 4.239 | | | 3.400 |
| I N V E N T O R Y NG AS OF 1/31/06 | CUPN | 4.133 | 2.677 | 4.170 | 4.172 | 4.201 | 4.295 | 4.356 | 3.400 |
| INV DING AS | DATE BA | | | | | | | | FIXED |
| DANIEL DALY 415-55. INVESTMENTS OUTSTANDING AS OF 1/3/1/06 INVESTMENTS OUTSTANDING AS OF 1/3/1/06 CERROR REY IS ICC# | 11.000000000000000000000000000000000000 | 4.23%(C) | 10.59%(C) | 19.30%(C) | 18.01%(C) | 18.17%(C) | 24.30%(C) | 5.39%(C) | .01%(C) REPORT TOTALS ASSETS |
| (SIRPT) M.R. D. | SUMMARY DESCRIPTION | (Inv Type) 11 TREASURY BILLS | (Inv Type) 12 TREASURY NOTES | (Inv Type) 41 FNMA DISCOUNT NOTES | (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES | (Inv Type) 44 FMC DISCOUNT NOTES | (Inv Type) 81 COMMERCIAL PAPER DISC | (Inv Type) 91 NEGOTIABLE C.D.'S | (Inv Type) 1010 PUBLIC TIME DEPOSIT |



415-554-4487 FRANCISCO 2 a, DALY E O CITY/COUNTY

| | INVESTME | INT INV | ENTORY | WITH MAR | INVESTMENT INVENTORY WITH MARKET VALUE | | | PAGE: 1 |
|--|-----------|----------|------------------|---|--|------------------------------|-------------------------------|--|
| (RPTMKT) | | | | | | | RUN: 02/01/ | RUN: 02/01/06 09:17:50 |
| | INVESTME | MAJOR | TSTAND SORT K | INVESTMENTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# | , 01/31/06 :# | | | |
| INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | CUSIP | BANK | FUND | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT PRICE SOURCE | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |
| 41051 TREASURY BILLS | 912795XB2 | 19 | 100 | 4.0850 | 25,000,000.00 | 24,703,125.00 | 133,329.86 | |
| 12/16/05 05/11/06 41056 TREASURY BILLS | 912795XB2 | 1.9 | 100 | 4.1538 | 25,000,000,00 | 24.703.125.00 | SUNGARD 122,131,94 | -16,031.25 |
| | | 43 | 000 | 4.1571 | 24,596,680.56 | 98.81250000000 | SUNGARD | -15,687.50 |
| 41057 TREASURY BILLS | 912795XB2 | 19 | 100 | 4.0900 | 25,000,000.00 | 24,703,125.00 | 122,131.94 | 000 |
| 41060 TREASURY BILLS | 912795XG1 | 19 | 100 | 4.15/1 | 10.000.000.00 | 98.81250000000 | SUNGARD 48.883.33 | -15,687.50 |
| | | 40 | 000 | 4.2776 | 9,795,155.56 | 98.37500000000 | SUNGARD | -6,538.89 |
| 41062 TREASURY BILLS | 912795XG1 | 19 | 100 | 4.1850 | 25,000,000.00 | 24,593,750.00 | 116,250.00 | |
| 12/23/05 06/15/06 | | 40 | 000 | 4.2714 | 24,494,312.50 | 98.37500000000 | SUNGARD | -16,812.50 |
| 12/23/05 06/15/06 | 19866/216 | 40 | 000 | 4.2714 | 29, 393, 175.00 | 98.37500000000 | SUNGARD | -20,175.00 |
| SUBTOTAL (Inv Type) 11 TREASURY BILLS | 7 | 4.238(M) | _ | 4.1335 | 140,000,000.00 | 138,053,125.00 | 682,227.07 | 00. |
| | | | | 4.2099 | 137,461,830.57 | 98.60937500000 | | -90,932.64 |
| | | | | | | | | |
| 40921 T NOTE (98.25) | 912828AY6 | 19 | 100 | 2.0000 | 50,000,000.00 | 49,640,625.00 | 215,469.61 | 251,953.12 |
| 10/04/05 05/15/06 | | 40 | 000 | 4.0327 | 49,388,671.88 | 99.28125000000 | SUNGARD | |
| 40922 T NOTE (98.25) | 912828AY6 | 19 | 1001 | 2.0000 | 5,000,000.00 | 4,964,062.50 | 21,546.96 | 25,195.31 |
| | | 40 | 000 | 4.0327 | 4,938,867.19 | 99.28125000000 | SUNGARD | |
| 41041 T NOTE (99.03) | 912828AY6 | 19 | 100 | 2.0000 | 25,000,000.00 | 24,820,312.50 | 107,734.81 | 50,781.25 |
| | | 43 | 000 | 4.2277 | 24,809,586.50 | 99.28125000000 | SUNGARD | |
| 41044 T NOTE (99.4) | 912828AY6 | 19 | 100 | 2.0000 | 50,000,000.00 | 49,640,625.00 | 215,469.62 | 93,750.00 |
| 40876 TREASURY NOTES | 912828CM0 | 1 6 | 1001 | 2.7500 | 50.000.000.00 | 49.640.625.00 | 121 546.96 | 52.734.37 |
| | | 40 | 000 | 3.8398 | 49,587,890.63 | 99.28125000000 | SUNGARD | |
| 40882 T NOE (99.06) | 912828CM0 | 19 | 3626 | 2.7500 | 10,000,000.00 | 9,928,125.00 | 24,309.39 | 10,937.50 |
| 09/23/05 06/30/06 | | 40 | 000 | 3.8489 | 9,917,187.50 | 99.28125000000 | SUNGARD | |
| ia. | 912828CMU | 5.4 | 9066 | 2.7500 | 2,000,000.00 | 1,985,625.00 | 4,861.88 | 7,187.50 |
| 40886 T NOTE (99 55) | 012828CM0 | 9 0 | 1000 | 0.0400 | 10 000 000 00 | 99.2812300000 | 24 209 29 | 37 210 75 |
| | 21222222 | 40 | 000 | 3.8711 | 9.916.406.25 | 99.28125000000 | SUNGARD | 01.01.01.01 |
| 40887 T NOTE (99.55) | 912828CM0 | 19 | 9911 | 2.7500 | 35,000,000.00 | 34,748,437.50 | 85,082.87 | 41,015.62 |
| 09/26/05 06/30/06 | | 40 | 000 | 3.8711 | 34,707,421.88 | 99.28125000000 | SUNGARD | |
| 40888 T NOTE (99.55) | 912828CM0 | 1.9 | 9912 | 2.7500 | 5,000,000.00 | 4,964,062.50 | 12,154.70 | 5,859.37 |
| | | 40 | 000 | 3.8711 | 4,958,203.13 | 99.28125000000 | SUNGARD | |
| 40889 T NOTE (99.5) | 912828CM0 | 19 | 3625 | 2.7500 | 30,000,000.00 | 29,784,375.00 | 72,928.18 | 42,187.50 |
| | | 40 | 000 | 3.9028 | 29,742,187.50 | 99.28125000000 | SUNGARD | |
| 41091 T NOTE (98.19) | 912828DJ6 | 19 | 100 | 3.1250 | 25,000,000.00 | 24,640,625.00 | 2,158.15 | 00000 |
| 40980 m MOMB (30 00E) | 010000000 | 0.5 | 000 | 4.58/9 | 24,646,484.38 | 38.56250000000 | SUNGARD | -5,859.38 |

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SUNGARD 80,110.50 SUNGARD SUNGARD 990,704,43

98.56250000000 24,679,687.50 24,929,687.50 99.71875000000 344,295,000.00

24,646,484.38 25,000,000.00 24,657,226.56 25,000,000.00

3.6250 4.5056 4.3750 4.4160 4.5879

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912828DY3 912828EU0

NOTE (98.205)

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41089 T

347,000,000.00 24,980,583.50 343,863,902.33

2.6771

10.55% (M)

SUBTOTAL (Inv Type) 12 TREASURY NOTES 11/14/05 06/30/07 NOTE (99.30) 01/31/06 01/31/08

610,781.23 -50,896.00



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 4 415-554-4487 INVESPRENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 01/31/06

(RPTMKT)

PAGE: 2 RUN: 02/01/06 09:17:50

| | (8) |
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| 00000000000000000000000000000000000000 | 589772 119 589779 119 589779 119 589779 119 589774 119 589774 119 19.338 (M) 195500 119 195500 119 |



(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 01/31/06
MAJOR SORT KEY IS ICC#

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PAGE: 3

| CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | 2 819 44 | 4 1 | -1,750.00 | -1,555.55 | | -2,000.00 | -2,916.67 | 100 4 | TT: TQB ' %- | -972.22 | 000 | -14,500.00 | -11,244.44 | | -15,333.33 | | -13,713.33 | 2000 | 10.0T#,C- | 00' | -78,320.54 | | -1,133.33 | 0000 | -5/0.00 | -966.67 | | -1,145.83 | | -T,500.00 | -633.33 | | -1,633.33 | 00 300 0 | 00.00.00 | -2,256.94 |
|--|------------------------------------|------------------------------------|---|-------------------|------------------------------------|-----------------------------------|-------------------|------------------------------------|------------------------------------|-------------------|------------------------------------|------------------------------------|-----------------|------------------------------------|----------------|------------------------------------|-------------------|------------------------------------|-------------------|---|----------------|--------------------------|---------------|--------------------------|--------------------------|----------------|--------------------------|----------------|--------------------------|--------------------------|----------------|--------------------------|----------------|--------------------------|--------------------------|---------------------------------|
| CURR ACCR INT | 477,166.67 | 280,000.00 | 123 083 33 | SUNGARD | 280,000.00 | 282.000.00 | SUNGARD | 326,944.44 | 50NGAKD 65,388,89 | SUNGARD | 443,083.33 | 359 666 67 | SUNGARD | 449,583.33 | SUNGARD | 298,564.44 | SUNGARD | 93,816.67 | SUNGARD | 3,980,579.45 | | 246,986.66 | SUNGARD | 107,835.00 | 177 233 34 | SUNGARD | 213,802.08 | SUNGARD | 274,166.67 | 60 522 22 | SUNGARD | 125,167.77 | SUNGARD | 564,375.00 | OD CAE OF | SUNGARD |
| MARKET VALUE MARKET PRICE | 49,957,416.67 | 49,957,416.67 | 49.91483333333 | 99.9148333333 | 49,951,333.33 | 49.90266666667 | 99.82966666667 | 49,787,083.33 | 9,957,416,67 | 99.57416666667 | 49,781,000.00 | 39 785 866 67 | 99.4646666667 | 49,708,000.00 | 99.41600000000 | 21,863,490.00 | 99.37950000000 | 29,760,041.67 | 99.20013888889 | 588,359,901.68 | 99.72201700000 | 47,970,800.00 | 99.9391666667 | 11,991,240.00 | 19 985 400 000 | 99.92700000000 | 24,981,750.00 | 99.92700000000 | 49,963,500.00 | 19 985 400 000 | 99.92700000000 | 48,964,230.00 | 99.92700000000 | 41,933,570.00 | 40 000 010 01 | 49,920,916.67 99.84183333333 |
| PAR/SHARES BOOK | 50,000,000.00 | 50,000,000.00 | 50.000.000.00 | 49,835,888.89 | 50,000,000.00 | 50.000.000.00 | 49,635,750.00 | 50,000,000.00 | 10,000,000.00 | 9,893,000.00 | 50,000,000.00 | 49,352,416.67 | 39, 437, 444.44 | 50,000,000.00 | 49,273,750.00 | 22,000,000.00 | 21,578,638.89 | 30,000,000.00 | /0.140,1/0,62 | 590,000,000.00 | 584,457,642.77 | 48,000,000.00 | 47,724,946.67 | 12,000,000.00 | 20 000 000 00 | 19,809,133.33 | 25,000,000.00 | 24,769,093.75 | 50,000,000.00 | 20 000 000 00 | 19,925,511.11 | 49,000,000.00 | 48,840,695.56 | 42,000,000.00 | 00.000,000,000 | 49,834,527.78 |
| CPN RATE | 4.0900 | 4.2000 | 4.2271 | 4.2339 | 4.2000 | 4.2276 | 4.2610 | 4.2800 | 4.2800 | 4.3263 | 4.0900 | 4.1437 | 4.2092 | 4.1500 | 4.2112 | 3.9400 | 4.0169 | 4.3300 | 4.3/19 | 4.1723 | 4.2117 | 4.2100 | 4.2343 | 4.0950 | 4.1350 | 4.1294 | 4.1050 | 4.1433 | 4.2000 | 4 1900 | 4.2057 | 4.1800 | 4.1936 | 3.8700 | 0.3503 | 4.2590 |
| FUND | 100 | 100 | 100 | 000 | 100 | 100 | 000 | 100 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | | | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 000 | 000 |
| BANK | 19 | 19 | 19 | 43 | 19 | 1.8 | 45 | 19 | 1.9 | 40 | 19 | 50 - | 87 | 19 | 87 | 19 | 40 | 13 | 4.0 | 18.03%(M) | | 19 | 40 | 19 | 190 | 45 | 19 | 89 | 19 | 19 | 87 | 19 | 43 | 19 | 0 7 | 43 |
| CUSIP | 313385SV9 | 313385SV9 | 313385579 | | 313385SW7 | 313385TC0 | | 313385TZ9 | 313385TZ9 | | 313385UA2 | 3133851173 | | 313385UN4 | | 313385UR5 | | 313385VF0 | | | | 313397ST9 | | 313397806 | 3133975115 | | 313397806 | | 313397806 | 313797818 | | 313397806 | | 313397TB7 | 010000000 |)TOOM LE |
| INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | 40972 FEDERAL HOME LOAN DISC NOTES | 41046 FEDERAL HOME LOAN DISC NOTES | 12/15/05 02/08/06 41078 FEDERAL HOME LOAN DISC NOTES | 01/11/06 02/08/06 | 41047 FEDERAL HOME LOAN DISC NOTES | 41048 FEDL HOME LOAN BK CONS DISC | 12/15/05 02/15/06 | 41032 FEDERAL HOME LOAN DISC NOTES | 41033 FEDERAL HOME LOAN DISC NOTES | 12/08/05 03/08/06 | 40989 FEDERAL HOME LOAN DISC NOTES | 40990 FEDERAL HOME LOAN DISC NOTES | | 40991 FEDERAL HOME LOAN DISC NOTES | | 40919 FEDERAL HOME LOAN DISC NOTES | 09/30/05 03/24/06 | 41070 FEDERAL HOME LOAN DISC NOTES | 90//0/40 00/00/10 | SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC | | 41054 FMC DISCOUNT NOTES | | 40982 FMC DISCOONT NOTES | 40994 FMC DISCOUNT NOTES | | 41002 FMC DISCOUNT NOTES | | 41053 FMC DISCOUNT NOTES | 41071 FMC DISCOUNT NOTES | | 41074 FMC DISCOUNT NOTES | | 40912 FMC DISCOUNT NOTES | ALDZG EMC DISCOUNT NOTES | |



CITY/COUNTY OF SAN FRANCISCO MR. DALY DALY A 115-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 01/31/06 MAJOR SORT KEY IS ICC#

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| | | | | TO DUTE | 2001 | | | | | |
|-----|-----------|---|-----------------|-----------|------|--------------------|---|--------------------------------|--|--|
| | INVEST | DESCRIPTION PURCHASE MATURITY DATE | CUSIP | BANK | FUND | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED | URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |
| d | 41080 | FMC DISCOUNT NOTES | 313397TB7 | 19 | 100 | 4.2550 | 40,000,000.00 | 39,936,733.33 | 70,916.67 | |
| ~ | 41000 | 01/17/06 02/14/06 | 212307m04 | 43 | 000 | 4.2691 | 39,867,622.22 | 99.84183333333 | SUNGARD | -1,805.56 |
| C | | 01/18/06 02/27/06 | * A 1 / C 1 / C | 87 | 000 | 4.2904 | 13,933,577.78 | 99.6836666667 | SUNGARD | -1,112.23 |
| æ | 40920 | FMC DISCOUNT NOTES | 313397UE9 | 19 | 100 | 3.9400 | 15,000,000.00 | 14,927,000.00 | 203,566.66 | |
| AL, | 41049 | FMC DISCOUNT NOTES | 313397UF6 | 19 | 100 | 4.3050 | 48,000,000.00 | 47,760,560.00 | 275,520.00 | -1,333.33 |
| | | 12/15/05 03/14/06 | | 88 | 000 | 4.3513 | 47,489,140.00 | 99.50116666667 | SUNGARD | -4,100.00 |
| ď | 40879 | PMC DISCOUNT NOTES 09/22/05 03/21/06 | 313397UN9 | 45 | 2616 | 3.9360 | 4.903.500.00 | 4,970,800.00 | /U, /bb.b/ | -3.466.67 |
| æ | 41059 | FMC DISCOUNT NOTES | 313397UN9 | 19 | 100 | 4.3160 | 40,000,000.00 | 39,766,400.00 | 206,161.11 | |
| , | | 12/20/05 03/21/06 | | 43 | 000 | 4.3626 | 39,563,705.56 | 99.41600000000 | SUNGARD | -3,466.67 |
| ı; | 4 T O Z O | 11/28/05 04/04/06 | 31339/VC2 | 40 | 000 | 4.2400 | 49,252,111.11 | 49,618,527.78 99.2370555556 | SUNGARD | -16,361.11 |
| xt, | 41083 | FMC DISCOUNT NOTES | 313397VS7 | 19 | 100 | 4.3900 | 30,000,000.00 | 29,719,433.33 | 51,216.67 | |
| | | 01/18/06 04/18/06 | 1 | 40 | 000 | 4.4387 | 29,670,750.00 | 99.0647777778 | SUNGARD | -2,533.34 |
| ď. | 4 T U 8 4 | FMC DISCOUNT NOTES | 313397VS7 | 19 | 100 | 4.3900 | 30,000,000.00 | 433.33 aq 06/77777778 | SI, ZIE. 67 | -2 533 3A |
| AC. | 40878 | H | 313397XM8 | 19 | 3625 | 3.8700 | 7.000.000.00 | 6.895.875.00 | 99.330.00 | |
| | | 09/22/05 05/31/06 | | 43 | 000 | 3.9773 | 6,811,122.50 | 98.51250000000 | SUNGARD | -14,577.50 |
| | SUBTOTA | SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES | | 18.178(M) | | 4.2014 | 595,000,000.00 | 592,967,282.77 | 3,293,454.58 | .00 |
| | | | | | | 4.2385 | 589,748,692.37 | 99.65836700000 | | -74,864.18 |
| | | | | | | | | | | |
| K | 40964 | J. | 4662J1B17 | 19 | 100 | 4.1600 | 50,000,000.00 | 50,000,000.00 | 525,777.78 | 00. |
| | | 11/02/05 02/01/06 | | 7.6 | 000 | 4.2042 | 49,474,222.22 | 100.0000000000 | SUNGARD | |
| ď, | 41034 | 30 CP 00 00 00 00 | 0660P1B18 | 19 | 100 | 4.2830 | 50,000,000.00 | 50,000,000.00 | 327,173.61 | 0 |
| d | 41035 | BOA CP | 066001818 | 19 | 100 | 4.3112 | 30 000 000 00 | 30 000 000 00 | 196 304 17 | 00. |
| | | 12/08/05 02/01/06 | 1 | 40 | 000 | 4.3112 | 29,803,695.83 | 100.0000000000 | SUNGARD | |
| ď. | 41036 | BOA CP | 0660P1B18 | 1.9 | 100 | 4.3000 | 50,000,000.00 | 50,000,000.00 | 322,500.00 | 00.00 |
| , | 000 | 12/09/05 02/01/06 | | 40 | 000 | 4.3279 | 49,677,500.00 | 100.000000000 | SUNGARD | |
| < | | 11/04/05 03/03/05 | 0660P1B34 | 13 | 100 | 4.1750 | 50,000,000.00 | 49,987,416.67 | 516,076.39 | 11 200 |
| < | 40968 | BO | 0660P1B67 | 1.9 | 100 | 4.1750 | 50.000.000.00 | 49.968.541.67 | 516.076.38 | TT . 006- |
| | | 11/04/05 02/06/06 | | 40 | 000 | 4.2210 | 49,454,930.56 | 99,9370833333 | SUNGARD | -2,465.27 |
| 4 | 40970 | BOA CP | 0660P1B67 | 19 | 100 | 4.1750 | 25,000,000.00 | 24,984,270.83 | 258,038.19 | |
| - | 0 0 0 0 0 | 11/04/05 02/06/06 | 1 | 40 | 000 | 4.2210 | 24,727,465.28 | 99.93708333333 | SUNGARD | -1,232.64 |
| C | | 12/12/05 02/07/06 | UPPORTRIP | 40 | 000 | 4.3500 | 49 657 208 33 | 99,962,250.00 | 506, 708.34 CHACADO | -1 666 67 |
| rs. | 41039 | BO | 0660P1B83 | 19 | 100 | 4.3300 | 50,000,000.00 | 49,955,958.33 | 306,708.34 | 0000 |
| | | 12/12/05 02/08/06 | | 40 | 000 | 4.3604 | 49,651,194.44 | 99.91191666667 | SUNGARD | -1,944.45 |
| 4 | 41086 | MF | 9497F1B82 | 1.9 | 100 | 4.3600 | 50,000,000.00 | 49,955,958.33 | 54,500.00 | |
| | 41040 | 01/23/06 02/08/06 | 0.00 | 41 | 000 | 4.3685 | 49,903,111.11 | 99.91191666667 | SUNGARD | -1,652.78 |
| i, | | 12/14/05 02/13/06 | 066UPIBD2 | 40 | 100 | 4.3400 | 49 632 305 56 | 49,924,500.00 | 295,361.11 SINGARD | -3 166 67 |
| | | | | , |) | 1 | 1 | | | 2 |



CITY/COUNTY OF SAN FRANCISCO

| E X | DANHE | n n | ALY | - 6 | MR. DANTEL DALY 415-554-4481 | 7 8 7 | | |
|--------------------------|-----------|--------|---------|------------------------|--|--|---------------|-------------------------------|
| | INVESTR | ENT IN | VENTORY | WITH MAR | INVESTMENT INVENTORY WITH MARKET VALUE | | | PAGE: 5 |
| (4) | | | | | | | RUN: 02/01/ | RUN: 02/01/06 09:17:50 |
| | INVESTR | ENTS O | UTSTAND | ING AS OF | INVESTMENTS OUTSTANDING AS OF 01/31/06 | | | |
| | | MAJOR | SORT K | MAJOR SORT KEY IS ICC# | ** | | | |
| T DESCRIPTION | CUSIP | BANK | | FUND CPN RATE | PAR/SHARES | MARKET VALUE | CURR ACCR INT | CURR ACCR INT UNREALIZED GAIN |
| R PURCHASE MATURITY DATE | | BROK | SAFE | SAFE YTM TR | BOOK | MARKET PRICE | PRICE SOURCE | PRICE SOURCE UNREALIZED LOSS |
| 3 US BANK CP | 91160BBE9 | 119 | 100 | 4.3200 | 50,000,000.00 | 100 4.3200 50,000,000.00 49,918,208.33 | 294,000.00 | |
| 12/14/05 02/14/06 | | 44 | 000 | 4.3524 | 49,628,000.00 | 49,628,000.00 99.83641666667 | SUNGARD | -3,791.67 |
| 5 BOA CP | 0660P1BE0 | 19 | 100 | 4.3400 | 50,000,000.00 | 50,000,000.00 49,918,208.33 | 265,222.22 | |
| 12/19/05 02/14/06 | | 40 | 000 | 4.3700 | 49,656,416.67 | 49,656,416.67 99.83641666667 | SUNGARD | -3,430.56 |
| 9 BOA CP | 0660P1BM2 | 13 | 100 | 4.1900 | 50,000,000.00 | 50,000,000.00 49,874,166.67 | 517,930.55 | |
| 11/04/05 02/21/06 | | 40 | 000 | 4.2438 | 49,365,680.56 | 49,365,680.56 99.7483333333 | SUNGARD | -9,444.44 |
| 5 BOA CP | 0660P1C74 | 119 | 100 | 100 4.3750 | | 40,000,000.00 39,828,866,67 | 140.972.22 | |

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50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 00 50,000,000.00 25,000,000. 4.3100 4.3200 4.4700 4.3200 1000 24.328(M) 19 19 19 19 19 19 9497P4UJ0 9497P4ZH9 3497P4WB5 9497P4WC3 SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 01/03/06 02/07/06 02/08/06 01/25/06 02/15/06 01/10/06 02/21/06 01/10/06 41067 WFB CD 41076 WFB CD 41088 WFB CD 41077 WFB CD

4.3557 5.36%(M) SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S

GRAND TOTAL

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SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT

40800 PUBLIC TIME DEPOSIT 40973 MISSION AREA FED CR

07/16/05 07/16/06 11/02/05 11/02/06

.00 -5,855.55 -5,833.34 -9,000.00 -2.381.972,568.97 -762.96 -4,991.77 -10,705,67 461,159.72 92,187.50 SUNGARD 134,291.67 SINGARD 5,069,828.47 173,597.22 132,000.00 SUNGARD 21,729.17 SUNGARD 133,833.33 SUNGARD 337.78 99.57216666667 49,748,333.33 99.49666666667 793,724,679.16 49,997,618.03 49,995,008.23 174,989,294.33 99,99388200000 49,698,000.00 99.39600000000 99.99523605655 49,997,431.03 99.99486205473 24,999,237.04 99.99694817720 99.99001645725 97,877.92 100,000.00 100,000.00 100,000.00 39,693,750.00 49,661,979.17 49,572,708.33 795,000,000.00 175,000,000.00 175,000,000.00 4.2945 3.8000 3.8000 3.0000 3.0000 4.3557 4.4088 4.4250 4.4551 4.3950 0000 0000 1000 0000 100 13 60 13 62 40 40 40 40

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41081 BOA CP 41075 BOA CP



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| | | | | MAJOR | MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS | IS IC | # 10 | | | | |
|---------------|-------------------------------------|------------------------|-------------|----------------------|---|--------------|-------|-------|--------|---------------------|--------------|
| INVSMT NO. | DESCRIPTION | CUSIP | FUND NO. | MATURITY (TICKER) | PURCHASE DATE | SAF/ PURP | CUPN | TRDNG | BOOK | PAR VALUE SHARES | BOOK VALUE |
| 41051 | TREASURY BILLS TREASURY BILLS | 912795XB2 912795XB2 | 100 | 05/11/06 | 12/16/05 | 000 | 4.085 | 4.154 | 98.343 | 25,000,000.00 | 24,585,826.3 |
| 41057 | TREASURY BILLS | 912795XB2 | 100 | 05/11/06 | 12/20/05 | 000 | 4.090 | 4.157 | 98.387 | 25,000,000.00 | 24,596,680.5 |
| 41062 | TREASURY BILLS | 912795XG1 | 100 | | 06/15/06 12/23/05 | 000 | 4.185 | 4.271 | 97.972 | 25,000,000.00 | |
| 11063 | TREASURY BILLS | 912795XG1 | 100 | | 06/15/06 12/23/05 | 000 | 4.185 | 4.271 | 776.76 | | 29,393,175.0 |
| BTOTAL | (Inv Type) 11 TREASURY | SURY BILLS | | 4.238(C) | & (C) | | 4.133 | 4.210 | 98.187 | 140,000,000.00 | 137,461,830. |
| 40921 | T NOTE (98.25) | 912828AY6 | 100 | 05/15/06 | 10/04/05 | 000 | 2.000 | 4.033 | 777.86 | 50,000,000.00 | 49,388,671.4 |
| 10922 | NOTE | 912828AY6 | 1001 | | | 000 | 2.000 | 4.033 | 7777 | | 4,938,867. |
| 11041 | T NOTE (99.03) | 912828AY6 | 100 | | | 000 | 2.000 | 4.228 | 99.238 | 25,000,000.00 | 24,809,586. |
| 41044 | T NOTE (99.4) | 912828AY6 | 100 | | | 000 | 2.000 | 4.204 | 99.259 | 50,000,000.00 | 49,629,747. |
| 40876 | TREASURY NOTES T NOF (99 06) | 912828CM0 | 1001 | 06/30/06 | 09/22/05 | 000 | 2.750 | 3.840 | 99.176 | 10 000 000 00 | 9 917 187 |
| 10883 | T NOE (99.06) | 912828CM0 | 9908 | | | 000 | 2.750 | 3.849 | 99.172 | | 1,983,437. |
| 10886 | | 912828CM0 | 1001 | | | 000 | 2.750 | 3.871 | 99.164 | | 9,916,406 |
| 10887 | NOTE | 912828CM0 | 9911 | | | 000 | 2.750 | 3.871 | 99.164 | 35,000,000.00 | 34,707,421. |
| 10888 | T NOTE (99.55) | 912828CM0 | 9912 | _ | | 000 | 2.750 | 3.871 | 99.164 | 5,000,000.00 | 4,958,203. |
| 11091 | | 912828CMU | 100 | 01/31/07 | 03/26/05 | 000 | 3 125 | 3.903 | 99.141 | 30,000,000.00 | 24 646 487 |
| 10980 | | 912828DY3 | 100 | | | 000 | 3.625 | 4.506 | 98.629 | | 24,657,226. |
| 11089 | T NOTE (99.30) | 912828EU0 | 100 | 01/31/08 | 01/31/06 | 000 | 4.375 | 4.416 | 99.922 | 25,000,000.00 | 24,980,583. |
| POTAL | BTOTAL (Inv Type) 12 TREASURY NOTES | SURY NOTES | | 10.59%(C) | 8(C) | | 2.677 | 4.104 | 960.66 | 347,000,000.00 | 343,863,902. |
| 40916 | FEDERAL NATL MTG ASSN | SSN DI 313589SV6 | 100 | 02/08/06 | 09/30/02 | 000 | 3.900 | 3.956 | 98.581 | 30.000.000.00 | 29.574.250. |
| 10986 | FEDERAL NATL MTG ASSN | DI | 100 | _ | | 000 | 4.090 | 4.130 | 99.034 | 25,000,000.00 | 24,758,576. |
| 66601 | DISCOUNT | | 100 | _ | | 000 | 4.140 | 4.183 | 98.977 | | 34,641,775. |
| 41000 | FNMA DISCOUNT NOTES | S 313589TC7 | 100 | 02/15/06 | 11/18/05 | 000 | 4.140 | 4.183 | 98.977 | 50,000,000.00 | 49,488,250.1 |
| 41085 | DISCOUNT | | 100 | | | 000 | 4.300 | 4.315 | 99.654 | . 000 | 29.896.083 |
| 10917 | FEDERAL NATL MTG ASSN | DI | 100 | _ | | 000 | 3.890 | 3.952 | 98.433 | 000 | 49,216,597 |
| 11087 | AL NATL M | DI | 100 | _ | | 000 | 4.300 | 4.315 | 99.642 | | 29,892,500. |
| 10987 | DISCOUNT | | 100 | _ | | 000 | 4.116 | 4.164 | 98.845 | | 9,884,523. |
| 1001 | DISCOUNT | | 100 | | | 000 | 4.150 | 4.201 | 98.778 | | 49,389,027. |
| 11068 | FINA DISCOUNT NOTES | 313589TS2 | 100 | 03/01/06 | 01/01/05 | 000 | 4.270 | 4.313 | 99.004 | 30,000,000.00 | 29,701,100. |
| 11073 | | | 100 | | | 000 | 4.230 | 4.259 | 99.330 | | 49.665.125. |
| 11045 | FNMA DISCOUNT NOTES | | 100 | | | 000 | 4.303 | 4.350 | 98.924 | 000 | 49,462,125. |
| 11052 | DISCOUNT | [+] | 100 | 03/27/06 | 12/16/05 | 000 | 4.330 | 4.383 | 98.785 | 50,000,000.00 | 49,392,597 |
| 11018 | FNMA DISCOUNT NOTES | | 100 | - | | 000 | 4.250 | 4.319 | 98.406 | 35,000,000.00 | 34,442,187. |
| 10877 | DISCOUNT | S 313589WN9 | 3624 | 05/08/06 | 09/26/05 | 000 | 3.880 | 4.001 | 97.592 | 2.000.000.00 | 15,614,720.1 |
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| 4 | CUSIP | TON | 313385SQ0 313385SQ0 313385SQ0 313385SV9 | 313385SV9 313385SW7 313385TC0 313385TZ9 | 313385TZ9 313385UA2 313385UJ3 | 313385UR5 313385VF0 | OAN | 133978T9 13139978U6 13133978U6 1313978U6 1313978U6 1313978U7 1313397787 1313397787 1313397787 1313397787 1313397787 1313397089 | 313397VS7 |
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| , , , | TORY | 1/31/06 | |
| , | INVEN | G AS OF | IS ICC# |
| 1 | INVESTMENT | INVESTMENTS OUTSTANDING AS OF 1/31/06 | MAJOR SORT KEY IS ICC# |
| | | | |

| | | MAJOR SORT KEY IS ICCA SETTLEMENT DATE BASIS | MAJOR SORT KEY IS ICC* SETTLEMENT DATE BASIS | BASIS | | | | | |
|--|--------------------------|---|---|--------------|-------|-------|---|---------------------|------------------|
| INVSMT DESCRIPTION | CUSIP | FUND MATURITY NO. (TICKER) | ITY PURCHASE ER) DATE | SAF/ PURP | CUPN | TRDNG | BOOK | PAR VALUE SHARES | BOOK VALUE |
| A 41034 BOA CP | 0660P1B18 | 100 02/01/06 | /06 12/08/05 | 000 | 4.283 | 4.311 | 99.346 | 50,000,000.00 | 49,672,826.39 |
| A 41035 BOA CP | 0660P1B18 | 100 02/01/06 | /06 12/08/05 | 000 | 4.283 | 4.311 | 99.346 | 30,000,000.00 | 29,803,695.83 |
| A 41036 BOA CP | 0660P1B18 | 100 02/01/06 | /06 12/09/05 | 000 | 4.300 | 4.328 | 99.355 | 50,000,000.00 | 49,677,500.00 |
| A 40967 BOA CP | 0660P1B34 | 100 02/03/06 | /06 11/04/05 | 000 | 4.175 | 4.220 | 98.945 | 50,000,000.00 | 49,472,326.39 |
| A 40968 BOA CP | 0660P1B67 | 100 02/06/06 | /06 11/04/05 | 000 | 4.175 | 4.221 | 98.910 | 50,000,000.00 | 49,454,930.56 |
| - | 0660P1B67 | 100 02/06/06 | /06 11/04/05 | 000 | 4.175 | 4.221 | 98.910 | 25,000,000.00 | 24,727,465.28 |
| 41040 BOA | 0660P1B75 | 100 02/07/06 | | 000 | 4.330 | 4.360 | 99.314 | 50,000,000.00 | 49,657,208.33 |
| 41039 BOA | 0660P1B83 | 100 02/08/06 | /06 12/12/05 | 000 | 4.330 | 4.360 | 99.302 | 50,000,000.00 | 49,651,194.44 |
| | 9497F1B82 | | /06 01/23/06 | 000 | 4.360 | 4.368 | 99.806 | 50,000,000.00 | 49,903,111.11 |
| 41042 | 0660P1BD2 | | /06 12/14/05 | 000 | 4.340 | 4.372 | 99.265 | 50,000,000.00 | 49,632,305.56 |
| A 41043 US BANK CP | 91160BBE9 | 100 02/14/06 | /06 12/14/05 | 000 | 4.320 | 4.352 | 99.256 | 50,000,000.00 | 49,628,000.00 |
| | 0660P1BE0 | | 02/14/06 12/19/05 | 000 | 4.340 | 4.370 | 99.313 | 50,000,000.00 | 49,656,416.67 |
| - | 0660P1BM2 | 100 02/21/06 | /06 11/04/05 | 000 | 4.190 | 4.244 | 98.731 | 50,000,000.00 | 49,365,680.56 |
| A 41066 BOA CP | 0660P1C74 | 100 03/07/06 | /06 01/03/06 | 000 | 4.375 | 4.409 | 99.234 | 40,000,000.00 | 39,693,750.00 |
| 41081 BOA | 0660P1CD1 | 100 03/13/06 | /06 01/17/06 | 000 | 4.425 | 4.455 | 99.324 | 50,000,000.00 | 49,661,979.17 |
| A 41075 BOA CP | 0660P1CM1 | 100 03/21/06 | /06 01/10/06 | 000 | 4.395 | 4.433 | 99.145 | 50,000,000.00 | 49,572,708.33 |
| a second | | | | | 1 0 | 1 0 | 1 1 1 | | |
| SUBTOTAL (Inv Type) 81 C | 81 COMMERCIAL PAPER DISC | 24 | 24.30%(C) | | 4.295 | 4.329 | 99.208 | 795,000,000.00 | 788,705,320.84 |
| | | | | | 1 | | 1 | | |
| 41067 WFB | 9497P4UJ0 | | 02/07/06 01/03/06 | 000 | 4.310 | 4.310 | 100.000 | 50,000,000.00 | 50,000,000.00 |
| 41076 | 9497P4WB5 | | /06 01/10/06 | 000 | 4.320 | 4.320 | 100.000 | 50,000,000.00 | 50,000,000.00 |
| WFB | 9497P4ZH9 | | 02/15/06 01/25/06 | 000 | 4.470 | 4.470 | 100.000 | 25,000,000.00 | 25,000,000.00 |
| A 41077 WFB CD | 9497P4WC3 | 100 02/21 | 02/21/06 01/10/06 | 000 | 4.380 | 4.380 | 100.000 | 20,000,000.00 | 50,000,000.00 |
| SUBTOTAL (Inv Type) 91 N | 91 NEGOTIABLE C.D.'S | 5 | 5.39%(C) | | 4.356 | 4.356 | 100.000 | 175,000,000.00 | 175,000,000,00 |
| | | | | | | - | 1 | | |
| | TISO | | 07/16/06 07/16/05 | 000 | 3.800 | 3.800 | 100.000 | 100,000.00 | 100,000.00 |
| A 40973 MISSION AREA FED CR | 3D CR | 100 11/02 | 11/02/06 11/02/05 | 000 | 3.000 | 3.000 | 3.000 100.000 | 100,000.00 | 100,000.00 |
| SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | PUBLIC TIME DEPOSIT | | .01%(C) | | 3.400 | 3.400 | 100.000 | 200,000.00 | 200,000.00 |
| | | REPORT | TOTALS | FIXED | 4.057 | 4.242 | 99.104 | 3,275,200,000,00 | 3,245,865,213,87 |



| PAGE: | RUN: 02/01/06 09:17:4 | | | |
|------------------------------|-----------------------|---------------------------------------|------------------------|-----------------------|
| MR. DANIEL DALY 415-554-4487 | INVESTMENT INVENTORY | INVESTMENTS OUTSTANDING AS OF 1/31/06 | MAJOR SORT KEY IS BANK | SETTLEMENT DATE BASIS |
| | SIRPT) | | | |

|) | ALUE | 100,000.00 |
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| O#:/:07.07.00 | BOOK VALUE | 1000 |
| VON | PAR VALUE SHARES | 3.800 3.800 100.000 100.000 100.000 00 100.000 00 00 00 00 00 00 00 00 00 00 00 |
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| DF 1/31 ANK | CUPN | 3.800 |
| INVESTMENUS OUTSTANDING AS OF 1/31/06 MAJOR SORT KEY IS BANK SETTLEMENT DATE BASIS | FUND MATURITY PURCHASE SAF/ CUPN NO. (TICKER) DATE PURP RATE | 100 07/16/06 07/16/05 000 3.800 3.800 100.000 100 11/02/06 11/02/05 000 3.000 3.000 100.000 100.004(C) 3.400 3.400 100.000 RSSETS 3.400 3.400 100.000 ASSETS 3.400 3.400 100.000 |
| | T DESCRIPTION CUSIP | A 40800 FUBLIC TIRE DEPOSIT A 40973 MISSION AREA FED CR SUBTOTAL (Bank Code) 19 BANK OF NEW YORK |
| | INVSMT NO. | A 409 A 409 SUBTOT |



CITY/COUNTY OF SAN FRANCISCO MR, DANIEL DALY 415-554-4487 DETALL TRANSACTION REPORT - FIXED INCOME 01/01/06 TO 01/31/06 SETTLEMENT DATE BASIS

| * ACTIVE | E TRANSACTIONS * | E E | | D A N I E L DETAIL TRANS 01. SET | A N I E L D A L Y DETAIL TRANSACTION REPORT 01/01/06 TO 01 SETTLEMENT DATE FUND: 100 | N REI | /3 00 | 4 I 5 - 5 5 4 - 4 T - FIXED INCOME 1/31/06 BASIS POOLED FUNDS | SS ST | RUN: 02/01/06 | PAGE: 1 |
|---------------|--|--------|------|----------------------------------|--|-------|----------|---|---|---------------------------|---|
| INV # USER | DESCRIPTION/POOL# E | BANK E | BROK | MATURITY /ENTRY | TRADE/ SETTLE | TYP | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE PREM / (DISC) | (INTEREST) AMORT/(ACCRET) | (GAIN)/LOSS SETTLEMENT |
| 40915 | FNMA DISCOUNT NOTES | 1.9 | 87 | 01/23/06 | 01/23/06 | MAT | 3.800 | -50,000,000,00 | -49.393.055.56 | -606,944.44 | |
| amy | | | | 02/01/06 | 01/23/06 | | | | | | 50,000,000.00 |
| 40923 | BOA CP | 19 | 40 | 01/06/06 | 01/06/06 | MAT | 3.960 | -50,000,000.00 | -49,483,000.00 | -517,000.00 | 20 000 000 00 |
| 40965 | FNMA DISCOUNT NOTES | 19 | 40 | 01/03/06 | 01/03/06 | MAT | 4.010 | -50,000,000.00 | -49,665,833.33 | -334,166.67 | |
| 40966 | FMC DISCOUNT NOTES | 1.9 | 40 | 01/10/06 | 01/10/06 | MAT | 4.030 | -50,000,000.00 | -49,624,986.11 | -375,013.89 | 20,000,000,00 |
| amy 40971 | W 40971 FNMA DISCOUNT NOTES | 19 | 87 | 02/01/06 01/10/10/06 | 01/10/06 | MAT | 4.060 | -50,000,000.00 | -49,653,833.33 | -346,166.67 | 50,000,000.00 |
| amy | Votes makes amon tangeness 2000A | 0 | 0 | 02/01/06 | 01/10/06 | E | 4.048 | 00 000 000 | 20 210 210 | 23 0 6 6 9 1 6 7 | 50,000,000.00 |
| amy | i | 1 | | 02/01/06 | 01/11/06 | 100 | | | | 4 | 39,000,000.00 |
| 40978 amy | 40978 JP MORGAN CHASE CP | 19 | 16 | 01/10/06 | 01/10/06 | MAT | 4.150 | -50,000,000.00 | -49,648,402.78 | -351,597.22 | 50,000,000.00 |
| 40995 WFB | WFB CD | 1.9 | 41 | 01/03/06 | 01/03/06 | MAT | | -35,000,000.00 | -35,000,000.00 | -195,319.44 | 000 |
| 40996 WFB | WFB CD | 1.9 | 41 | 01/01/06 | 01/03/06 | MAT | 4.110 | -50,000,000.00 | -50,000,000.00 | -313,958.33 | 35,195,319.44 |
| amy | Samon minioosid one | 0 | 0 | 02/01/06 | 01/09/06 | | | 000 000 03 | 40 615 611 11 | 000 000 | 50,313,958.33 |
| amy | | 3 6 | | 02/01/06 | 01/23/06 | | | | 11.11.11.11.11.11.11.11.11.11.11.11.11. | | 50,000,000.00 |
| amy | WFB CP | L | 40 | 02/01/06 | 01/17/06 | MAT | 4.210 | -50,000,000.00 | -49,640,055.56 | -359,944.44 | 50,000,000.00 |
| 41001 | FMC DISCOUNT NOTES | 1.9 | 83 | 01/24/06 | 01/24/06 | MAT | 4.080 | -50,000,000.00 | -49,620,333.33 | -379,666.67 | 000 000 00 |
| 41003 WFB | WFB CD | 1.9 | 41 | 01/09/06 | 01/09/06 | MAT | 4.120 | -45,000,000.00 | -45,000,000.00 | -267,800.00 | 000000000000000000000000000000000000000 |
| amy | CC 20 at a a a a a a a a a a a a a a a a a a | 0 | - | 02/01/06 | 01/09/06 | 8 | 4.120 | 000 000 | 000 000 03 | 97 276 505 | 45,267,800.00 |
| amy | , | 7 | | 02/01/00 | 01/10/06 | 100 | | 00.000,000 | 000000000000000000000000000000000000000 | 0 | 50,303,277.78 |
| 41017 amy | FNMA DISCOUNT NOTES | 19 | 8.7 | 01/20/06 | 01/20/06 | MAT | 4.130 | -10,000,000.00 | -9,939,197.22 | -60,802.78 | 10.000.000.00 |
| 41019 | FEDERAL HOME LOAN DISC | 1.9 | 4.0 | 01/25/06 | 01/25/06 | MAT | | -29,000,000.00 | -28,806,570.00 | -193,430.00 | 0000 |
| 41028 WFB | WFB CD | 1.9 | 41 | 01/10/06 | 01/25/06 | MAT | 4.210 | -50,000,000.00 | -50,000,000.00 | -210,500.00 | 29,000,000.00 |
| 41029 | WFB CD | 0 | 41 | 02/01/06 | 01/10/06 | E 43 | 4.210 | 30 000 000 00 | 30 000 000 00 | 139 808 33 | 50,210,500.00 |
| amy | | 1 | | 02/01/06 | | 1011 | | | | 0000000 | 30,129,808.33 |
| 41037 amy | WFB CD | 19 | 41 | 01/17/06 | 01/17/06 | MAT | 4.280 | -50,000,000.00 | -50,000,000.00 | -231,833.33 | 50 231 833 33 |
| 41038 | WFB CD | 1.9 | 41 | 01/17/06 | 01/17/06 | MAT | | -15,000,000.00 | -15,000,000.00 | -69,550.00 | |
| 41050 | US BANK CP | 1.9 | 44 | 02/01/06 | 01/17/06 | MAT | 4.250 | -28,000,000.00 | -27,914,055.56 | -85,944.44 | 15,069,550.00 |
| amy | NAMES OF STREET ASSESSED. | 0 | 0 | 02/01/06 | 01/10/06 | 5 | 4.263 | 000 000 | 0000 | 2000000 | 28,000,000.00 |
| amy | CELONI MODEOUS | 1.7 | | 02/01/06 | 01/11/10 | MAT | 4.155 | -40,000,000.00 -39,8/0,/33.33 | -39,010,133.33 | 127, 200.01 | 40,000,000.00 |



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO

M. DANIEL DALY 4 15-554-4487

DEFALTENBACTION REPORT - FIXED INCOME
OTHER DAYS BASIS

PAGE: 2 RUN: 02/01/06 09:17:47

| | | | | | | FUND: | 100 | | POOLED | D FUNDS | | | |
|----------|--------------------|--|------|---------|--------|--------------------|-------------------|----------|---------|----------------------------|---------------------------------------|---------------------------|---------------------------|
| NV # | DESCRIE | DESCRIPTION/POOL# | BA | BANK BE | BROK N | MATURITY /ENTRY | TRADE/ SETTLE | TYP | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE PREM / (DISC) | (INTEREST) AMORT/(ACCRET) | (GAIN)/LOSS SETTLEMENT |
| | | | | | | | | 1 | | | 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 | | |
| 41061 | FNMA | DISCOUNT NOTES | 70 | 19 | 40 | 01/05/06 | 01/05/06 | MAT | 4.140 | -50,000,000.00 | -49,913,750.00 | -86,250.00 | 50.000.000.00 |
| 41064 | FEDL | HOME LN MTG CO | CORP | 1.9 | 87 (| 01/31/06 | 01/31/06 | MAT | 4.150 | -50,000,000.00 | -49,798,263.89 | -201,736.11 | |
| my vm. | 0 | | | 0 | - | 02/01/06 | 01/31/06 | | 4.167 | 000000000 | 000000 | | 50,000,000.00 |
| 4100 | to BUA CF | | | ٦ ٦ | 0.7 | 03/01/06 | 01/03/06 | PURC | 4.373 | 40,000,000.00 | 39,693,750.00 | | -39 693 750 00 |
| 41067 | 7 WFB CD | | | 19 | 41 0 | 02/01/00 | 01/03/06 | PURC | 4 | 50,000,000.00 | 50,000,000.00 | | |
| my | | | | | _ | 01/06/06 | 01/03/06 | | 4 | | | | -50,000,000.00 |
| 41068 | FNMA | DISCOUNT NOTES | | 19 | 40 | 03/01/06 | 01/06/06 | PURC | 4.230 | 40,000,000.00 | 39,718,000.00 | | 00 000 015 00 |
| 4106 | 41069 FEDERAL HOME | LOAN | DISC | 19 | 40 | 02/03/06 | 01/06/06 | PURC | 4 4 | 50,000,000,00 | 49.837,833.33 | | -39, /16, 000.00 |
| rmy | | | | | | 01/06/06 | 01/06/06 | | 4 | | -162,166.67 | | -49,837,833.33 |
| 41070 | O FEDERAL | HOME LOAN | DISC | 19 | 43 | 04/01/06 | 90/90/10 | PURC | 4 | 30,000,000.00 | 29,671,641.67 | | |
| wy. | | | | | _ | 01/06/06 | 01/06/06 | | 4. | : | -328,358.33 | | -29,671,641.67 |
| 4107 | 410/1 FMC DISCOUNT | SCOUNT NOTES | | 5 | .8 | 02/01/06 | 90/90/10 | PURC | 4.190 | 20,000,000.00 | 19,925,511.11 | | 10000 |
| 41072 | | FNMA PITSCOTTER | | 9 | 58 | 90/10/10 | 90/90/10 | DITTE | 7 4 | 50 000 000 00 | 750 958 33 | | TT.TTC.C26.6T= |
| rmy rmy | | TO THE PARTY OF TH | | 2 | | 01/18/06 | 01/09/06 | LONG | | 00,000,000 | -249.041.67 | | -49.750.958.33 |
| 41073 | FNMA | DISCOUNT NOTES | | 1.9 | 89 | 03/01/06 | 90/60/10 | PURC | 4 | 50,000,000.00 | 49,665,125.00 | | |
| rmy. | | | | | | 01/18/06 | 90/60/10 | | | | -334,875.00 | | -49,665,125.00 |
| 41074 | FMC | DISCOUNT NOTES | | 19 | 43 (| 02/01/06 | 01/10/06 | PURC | 4 | 49,000,000.00 | 48,840,695.56 | | |
| ,my | | | | | | 90/81/10 | 01/10/06 | | | | -159,304.44 | | -48,840,695.56 |
| 41075 | 5 BOA CP | | | 1.9 | 40 | 03/21/06 | 01/10/06 | PURC | 4 | 50,000,000.00 | 49,572,708.33 | | |
| my 61076 | | | | 0 | | 01/18/06 | 01/10/06 | 0 | | 0000 | -427,291.67 | | -49,572,708.33 |
| 70T# W | MED | | | ۲, | 1.5 | 02/08/06 | 01/10/06 | PURC | 4.320 | 00.000,000,00 | 20,000,000.00 | | 0000000 |
| 41077 | 7 WER CD | | | 0 | 41 | 90/57/10 | 01/10/06 | DITIE | | 50 000 000 00 | 50 000 000 00 | | -00,000,000,00 |
| my | | | | | | 01/18/06 | 01/10/06 | | | | | | -50,000,000,00 |
| 41078 | | FEDERAL HOME LOAN 1 | DISC | 1.9 | 43 (| 02/08/06 | 01/11/06 | PURC | 4.220 | 50,000,000.00 | 49,835,888.89 | | |
| rmy. | | | | | | 01/18/06 | 01/11/06 | | | | -164,111.11 | | -49,835,888.89 |
| 41079 | FMC | DISCOUNT NOTES | | 19 | 43 | 02/14/06 | 01/11/06 | PURC | | 50,000,000.00 | 49,834,527.78 | | |
| my Annon | 0,710 | Commercial management | | | | 01/18/06 | 01/17/06 | | | | -165,472.22 | | -49,834,527.78 |
| 007# | P MC | DISCOUNT NOTES | | F 7 | 2 | 02/14/06 | 01/11/00 | PURC | 4.255 | 40,000,000.00 | 39,861,622.22 | | 00 000 000 |
| 41081 | HOA CP | | | 0 | 70 | 03/13/06 | 01/1/10 | DITTO | | 50 000 000 000 | 70 661 979 17 | | -39,801,022.22 |
| m/ | | | | , | | 01/18/06 | 01/11/10 | 1000 | | 00,000,000 | -338 020 R3 | | 71 979 17 |
| 41082 | FMC | DISCOUNT NOTES | | 19 | 87 | 02/27/06 | 01/18/06 | PURC | | 14,000,000.00 | 13,933,577.78 | | |
| rmy | | | | | | 01/18/06 | 01/18/06 | | 4.290 | | -66,422.22 | | -13,933,577.78 |
| 41083 | FMC | DISCOUNT NOTES | | 19 | 40 | 04/18/06 | 01/18/06 | PURC | | 30,000,000.00 | 29,670,750.00 | | |
| rmy . | | | | | | 01/18/06 | 01/18/06 | | | | -329,250.00 | | -29,670,750.00 |
| 41084 | PMC | DISCOUNT NOTES | | 13 | 40 | 04/18/06 | 01/18/06 | PURC | | 30,000,000.00 | 29,670,750.00 | | 0 0 0 0 0 0 0 0 0 |
| 4100 | S CMMA D | ALORS RUMA DISCOUNT NORDS | , | 0 | 9 | 01/18/06 | 01/18/00 | Contract | 4.439 | 000 000 | 00.062,828-00 | | -29,6/0,/50.00 |
| rmy | - | TOOODS TOO | 0 | - 2 | | 11/23/06 | 01/23/06 01/23/06 | PUNC | | 30,000,000.00 | -103.916.67 | | -29,896,083.33 |
| | | | | | | | | | 1 1 1 1 | | | | |



4 1 5 - 5 5 4 - 4 4 8 7 SAN FRANCISCO CITY/COUNTY OF MR. DANIEL DALY

| PAGE: 3 RUN: 02/01/06 09:17:47 | T) (GAIN)/LOSS T) SETTLEMENT | -49,903,111.11 | -29,892,500.00 | -25,000,000.00 | -24,980,583.50 |
|--|--|--|---|--|---|
| RUN: 0 | BOOK VALUE (INTEREST) in / (DISC) AMORT/(ACCRET) | | | | |
| 0 | BOOK VALUE (INTEREST) PREM / (DISC) AMORT/ (ACCRET) | 49,903,111.11 | 29,892,500.00 -107,500.00 25,000,000.00 | 24,980,583.50 | -19,416.50 24,646,484.38 -353,515.62 |
| DETAIL TRANSACTION REPORT - FYEED INCOME OLIVATION OF OLIVATION OF OLIVATION OF OLIVATION OF OLIVATION OF OLIVATION OLIVATIONA | PAR VALUE ORIGINAL FACE | 41 02/08/06 01/23/06 PURC 4.360 50,000,000.00 49,903,111.11 01/23/06 01/23/06 4.368 4.368 | 4.300 30,000,000.00 29,892,500.00 4.315 -107,500.00 4.470 25,000,000.00 25,000,000.00 | 4.470 4.375 25,000,000.00 24,980,583.50 | 4.416 -19,416.50 3.125 25,000,000.00 24,646,484.38 4.588 -353,515.62 |
| PORT - 01/31/ | TYP YIELD | 4.368 | | | |
| N REI | TYP | PURC | PURC | PURC | PURC |
| ALL TRANSACTION REPORT - FI ALL TRANSACTION REPORT - F 01/01/06 TO 01/31/06 SETTLEMENT DATE BASIS FUND: 100 | TRADE/ SETTLE | 01/23/06 | 01/23/06 01/23/06 01/25/06 | 01/25/06 | 01/31/06 01/31/06 01/31/06 |
| DETAIL T | BANK BROK MATURITY TRADE/ CASH DATE / ENTRY SETTLE | 02/08/06 01/23/06 01/23/06 | 40 02/22/06 01/23/06 PURC 01/23/06 01/23/06 41 02/15/06 01/25/06 PURC | 01/27/06 01/25/06 40 01/31/08 01/25/06 PURC | 01/30/06 01/31/06 40 01/31/07 01/31/06 PURC 01/31/06 01/31/06 |
| | BROK | 41 | 41 | 40 | 40 |
| Ε | BANK | 119 | 19 | 1.9 | 19 |
| * ACTIVE TRANSACTIONS * | DESCRIPTION/FOOL# BANK BROK NATURITY TRADE/ TXN COUPON PAR VALUE BOOK VALUE (INTEREST) MENO CASH DATE /RNYRY SETTLE TYP YIELD ORIGINAL FACE FREM / (DISC) ANORT/(ACCRET) | 41086 WFB CP | 4108/ FEDERAL NATE MTG ASSN my 41088 WFB CD | MY 41089 T NOTE (99.30) | my 41091 T NOTE (98.19) my |
| * ACTIVI | INV # USER | 41086 amy | 41087 amy 41088 | amy 41089 | amy 41091 amy |



| CITY/COUNTY OF SAN FRANCISCO MR. DANIBL DALY 415-554-4487 | | | |
|--|-----|----|------|
| R. DANIEL DALY 415-54-448 | | | |
| R. DANIEL DALY 415-54-448 | | | |
| R. DANIEL DALY A 15 - 4 4 R. DRANIEL DALY A 4 15 - 4 4 | | 2 | |
| R. DANTEL DALL A 15 - 4 4 | | œ | |
| R. DANIEL DALY 415-554-4 R. DRAILEL DALY 415-554-4 | | V) | |
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| R. DANIEL DALY 415-5 | | -1 | Ę |
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| R. DANIEL DALY 41 DEATH "PRACECUTION DEDOCT | | 5 | Ė |
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| R. DANIEL DALY | Z | A. | |
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| PAGE: 4 RUN: 02/01/06 09:17:47 | (GAIN) / SETTLEMENT | -973,470,081.49 1018039046,65 |
|--|---|---|
| 4 4 8 7 | ON/ (INTEREST) | -6,405,047.77 |
| M. R. D. A. N. I. E. L. D. A. L. Y. A. N. L. R. A. L. S. C. G. M. A. L. S. C. G. M. L. S. C. G. M. L. S. C. G. G. L. G. C. | BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) LOSS | ,529,918.51 |
| A N I E L D A L Y ETAIL TRANSACTION REPORT - F1 01/01/06 TO 01/31/06 REPORT GRAND TOTALS ASSETS | | 973,470,081.49 -4,529,918.51 -1016316999.44 |
| M R R | ORIGINAL FACE VALUE | 00 |
| * ACTIVE TRANSACTIONS * | PAR EIGHTED YIELD PAR VALUE | PURC 4.326 978,000,000.00 (25) (25) 4.121 -1021000000.00 (24) |
| * ACTIVE TE | PAR TYPE/ WEIGHTED TXN# YIELD | PURC 4. |



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSO! MAYO José Cisnero TREASURE

Daniel P Da CHIEF INVESTMENT OFFICE

March 3, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2005 to February 28, 2006:

| | Pooled | All |
|--------------------------|--------------|--------------|
| Interest Received | \$70,945,272 | \$71,993,016 |
| Total Net Earnings | \$75,259,101 | \$77,936,272 |
| Earned Income Yield | 3.837% | 3.838% |
| Average Age of Portfolio | 67 Days | 70 Days |

Total cost of the securities on hand February 28, 2006 was \$3,209,201,745 with a market value of \$3,222,843,850 plus fixed assets accrued interests of \$2,502,840. The earned income yield for the month of February 2006 is 4.413%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of February 28, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours.

José Cisneros

Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

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DOCUMENTS DEPT

WAR - 7 2006

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102



PORTFOLIO STATISTICS 2/01/06 THROUGH 2/28/06

STICS /06

PAGE: 1 RUN: 03/01/06 07:48:33

ALL FUNDS

| | ASSETS | GOV'T SECURITIES TIME DEPOSITS ASSETS LIABILITIES ASSETS LIABILITIES | ASSETS | EPOSITS LIABILITIES | TOTAL |
|--|------------------|--|------------|---------------------|------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 13,463,842.89 | 00. | 00. | N/A | 13,463,842.89 |
| TOTAL NET EARNINGS THIS PERIOD: | 10,740,699.74 | 00 * | 528.88 | N/A | 10,741,228.62 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,172,451,313.39 | 00. | 200,000.00 | N/A | 3,172,651,313.39 |
| EARNED INCOME YIELD THIS PERIOD: | 4.413 | 000. | 3.447 | N/A | 4.413 |
| END OF, PERIOD PORTFOLIO BALANCE: | 3,209,001,745.12 | 00° | 200,000.00 | N/A | 3,209,201,745.12 |
| CURRENT AMORTIZED BOOK VALUE: | 3,210,559,385.80 | 00. | 200,000.00 | N/A | 3,210,759,385.80 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.455 | 000. | 3.447 | N/A | 4.455 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 69.63 | 00. | 192.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 69.63 | 00. | 192.50 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 4.413 |



PORTFOLIO STATISTICS 7/01/05 THROUGH 2/28/06

PAGE: 1 RUN: 03/01/06 14:42:32

ALL FUNDS

| | ASSETS LIABILITIESASSETS | | ASSETS | TIME DEPOSITSASSETS LIABELLITIES | TOTAL |
|--|--------------------------|------|------------|----------------------------------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 71,990,617.87 | 000. | 2,398.33 | N/A | 71,993,016.20 |
| TOTAL NET EARNINGS THIS PERIOD: | 77,932,748.90 | 00. | 3,523.33 | N/A | 77,936,272.23 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,049,859,082.74 | 00. | 148,971.19 | N/A | 3,050,008,053.93 |
| EARNED INCOME YIELD THIS PERIOD: | 3.838 | 000. | 3.553 | N/A | 3.838 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,209,001,745.12 | 00. | 200,000.00 | N/A | N/A 3,209,201,745.12 |
| CURRENT AMORTIZED BOOK VALUE: | 3,210,559,385.80 | 00. | 200,000.00 | N/A | N/A 3,210,759,385.80 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.452 | 000. | 3.447 | N/A | 4.452 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 69.63 | 00. | 192.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 69.63 | 00. | 192,50 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 3.838 |



PORTFOLIO STATISTICS 7/01/05 THROUGH 2/28/06

2/28/06

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FUND: 100 POOLED FUNDS

| | ASSETS LIABILITIES ASSETS | | TIME DEPOSITS | POSITS | TOTAL |
|--|---------------------------|------|---------------|--------|------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 70,942,873.30 | 000. | 2,398.33 | N/A | 70,945,271.63 |
| TOTAL NET EARNINGS THIS PERIOD: | 75,255,577.67 | 00. | 3,523.33 | N/A | 75,259,101.00 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 2,946,124,525.14 | 00. | 148,971.19 | N/A | 2,946,273,496.33 |
| EARNED INCOME YIELD THIS PERIOD: | 3.837 | 000. | 3.553 | N/A | 3.837 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,049,596,092.15 | 00. | 200,000.00 | N/A | 3,049,796,092.15 |
| CURRENT AMORTIZED BOOK VALUE: | 3,050,441,492.18 | 00. | 200,000.00 | N/A | 3,050,641,492.18 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.482 | 000. | 3.447 | N/A | 4.482 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 67.19 | 00. | 192.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 67.19 | 00. | 192.50 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 3.837 |



| MR. D.A. | CITY CALL STATE SAME TO SAME TO SAME TO SAME TO SAME SAME SAME SAME SAME SAME SAME SAME | M F F F F F F F F F F F F F F F F F F F | 5 4 - 8 7 7 7 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 | 7 8 4 8 7 | RUN: 0: | PAGE: 1 RUN: 03/01/06 10:08:45 |
|--|---|---|---|---------------------|--|-----------------------------------|
| SUMMARY DESCRIPTION | | CUPN | TRDNG | BOOK | PAR VALUE SHARES | BOOK VALUE |
| (Inv Type) 11 TREASURY BILLS | 4.598(C) | 4.155 | 4.155 4.232 | 98.196 | 150,000,000.00 | 147,294,580.57 |
| (Inv Type) 12 TREASURY NOTES | 13,678(C) | 3.081 | 4.232 | 3.081 4.232 99.270 | 442,000,000.00 | 438,773,457.62 |
| (Inv Type) 41 FNMA DISCOUNT NOTES | 18.30%(C) | 4.322 | 4.363 | 4.363 99.052 | 593,000,000.00 | 587,377,405.83 |
| (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES | 16.778(C) | 4.313 | 4.313 4.352 | 060.66 | 543,000,000.00 | 538,061,377.77 |
| (Inv Type) 44 FMC DISCOUNT NOTES | 14.718(C) | 4.365 | 4.365 4.408 | 100.66 | 477,000,000.00 | 472,233,312.22 |
| (Inv Type) 81 COMMERCIAL PAPER DISC | 22.76%(C) | 4.494 | 4.523 | 4.494 4.523 99.355 | 735,000,000.00 | 730,261,611.11 |
| (Inv Type) 91 NEGOTIABLE C.D.'S | 9.19%(C) | 4.563 | 4.563 | 4.563 4.563 100.000 | 295,000,000.00 | 295,000,000.00 |
| (Inv Type) 1010 PUBLIC TIME DEPOSIT | .01%(C) REPORT TOTALS ASSETS FIXED | 3.400 | 3.400 | 3.400 100.000 | 3.400 3.400 100.000 200,000.00 200,000.00 4.211 4.399 99.196 3,235,200,000.00 3,209,201,745.12 | 200,000.00 |
| | | | | | | |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTYBENT INVESTORY WITH MARKET VALUE

(RPTMKT)

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|------------------------|--|----------------------|----------------------|----------------|---|---------------|----------------|---|---------------------|---|---------------------------------------|-----------------|---------------|----------------|--|---------------------------|----------------|---------------|---|---------------|---------------|----------------|---------------------------|-----------------|----------------|---------------------|-------------------|--------------------------|---------------------------|-----------------|---------------------------|-----------------|---------------------------|---|----------------|--------------|-------------------|
| | URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | | 7,031.25 | | 7,031.25 | 7,031.25 | | 7,031.25 | 7,031.25 | | 1,000,351.54 | | | 00. | 0.00 | 200.00 | | 250.00 | | -1 330 56 | 1 | -3,111.11 | | -3,638.89 | 1,326.2 | 1,322.22 | | 1,888.89 | | -3 888 89 | | -8,458.33 | | -20,640.00 | -11.000.00 | | -5,117.78 |
| | CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED | 87,620.86 | 1,885.19 | SUNGARD | I,885.19 SUNGARD | 1,885.19 | SUNGARD | 1,885.19 | 1,885.19 SUNGARD | | 1,930,903.86 | | 610,972.22 | UPRICE | 298,900.00 | 253,800.00 | UPRICE | 299,625.00 | UPRICE | 454,205.56 | 127,166.67 | UPRICE | 451,041.67 | OPRICE | UPRICE | 90,241.67 | UPRICE | 92,083.33 | UPRICE | 19,222.22 | 384,270.83 | UPRICE | 268,320.00 | UPRICE | 138,416.6/ | 34,488.89 | UPRICE |
| | MARKET VALUE MARKET PRICE | 24,851,562.50 | 14,981,250.00 | 99.87500000000 | 14,981,250.00 | 14,981,250.00 | 99.87500000000 | 14,981,250.00 | 14,981,250.00 | | 439,318,750.00 | | 50,000,000.00 | 100.0000000000 | 30,000,000.00 | 39,972,000.00 | 99.93000000000 | 49,965,000.00 | 99.9300000000 | 99,915,000.00 | 49,900,000.00 | 99.80000000000 | 49,840,000.00 | 99.680000000000 | 99.66000000000 | 34,881,000.00 | 000000000099.66 | 49,830,000.00 | 99.660000000000 | 99.500000000000 | 34,818,000.00 | 99.480000000000 | 15,862,400.00 | 99.14000000000 | 98 77000000000 | 1,968,800.00 | 98.44000000000 |
| #0 | PAR/SHARES BOOK | 25,000,000.00 | 15,000,000.00 | 14,974,218.75 | 14,974,218.75 | 15,000,000.00 | 14,974,218.75 | 15,000,000.00 | 15,000,000.00 | | 442,000,000.00 | | 50,000,000.00 | 49,389,027.78 | 30,000,000.00 | 40,000,000.00 | 39,718,000.00 | 50,000,000.00 | 49,665,125.00 | 49 462 125 00 | 50,000,000.00 | 49,775,944.44 | 50,000,000.00 | 49,392,597.22 | 34,789,436.11 | 35,000,000.00 | 34,789,436.11 | 50,000,000.00 | 49,736,027.78 | 49.704.666.67 | 35,000,000.00 | 34,442,187.50 | 16,000,000.00 | 15,614,720.00 | 49 257 583 33 | 2,000,000.00 | 1,939,428.89 |
| MAJOR SORT KEY IS ICC# | FUND CPN RATE SAFE YTM TR | 4.3750 | 4.6250 | 4.7161 | 4.6250 | 4.6250 | 4.7161 | 4.6250 | 4.6250 | | 3.0810 | 1 1 1 1 1 1 1 1 | 4.1500 | 4.2013 | 4.2700 | 4.2300 | 4.2600 | 4.2300 | 4.2585 | 4.3030 | 4.3600 | 4.3796 | 4.3300 | 4.3832 | 4.4468 | 4.4200 | 4.4468 | 4.4200 | 4.4435 | 4.4563 | 4.2500 | 4.3188 | 3.8700 | 3.9655 | 4.5500 | 3.8800 | 4.0012 |
| SORT R | FUND | 100 | 100 | 000 | 000 | 100 | 000 | 100 | 100 | | _ | | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 1000 | 000 | 100 | 000 | 100 | 1000 | 000 | 100 | 000 | 100 | 000 | 000 | 3624 | 000 |
| MAJOR | BANK | 19 | 13 | 40 | 1.9 | 1.9 | 45 | 19 | 19 | | 13.63%(M) | | 19 | 43 | 19 | 19 | 40 | 19 | 60 | 13 | 19 | 83 | 19 | 00 - | 87 | 19 | 87 | 61 | 1.87 | 87 | 19 | 40 | 19 | 8.7 | 40 | 1.9 | 8.7 |
| 7 | CUSIP | 912828EU0 | 912828EY2 | | 912828EY2 | 912828EY2 | | 912828EY2 | 912828EY2 | | 13 | | 313589TS2 | | 313589TS2 | 313589TY9 | | 313589TY9 | 200000000000000000000000000000000000000 | 313383068 | 3135890J0 | | 313589UU5 | 3135001161 | TMOCOCCTC | 313589UW1 | 0 0 0 | 313289UWI | 31358912TG | | 313589VL4 | | 313589WN9 | 200000000000000000000000000000000000000 | 113369757 | 313589YT4 | |
| | INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | 41089 T NOTE (99.30) | 41134 T NOTE (99.27) | | 41135 T NOTE (99.27) 02/28/06 02/29/08 | 41136 T | | 41137 T NOTE (99.27) 02/28/06 02/29/08 | 41138 T | | SUBTOTAL (INV Type) 12 TREASURY NOTES | | 40988 F | | 41031 FNMA DISCOUNT NOTES 12/07/05 03/01/06 | 41068 FNMA DISCOUNT NOTES | | 41073 FN | 01/09/06 03/07/06 | | 41107 FN | | 41052 FNMA DISCOUNT NOTES | 41108 FM | | 41109 FNMA DISCOUNT | 02/08/06 03/29/06 | TITT LINE DISCOON! NOIES | 41128 FNMA DISCOUNT NOTES | | 41018 FNMA DISCOUNT NOTES | | 40890 FNMA DISCOUNT NOTES | 03/80/90 50/92/60 | | 40877 FN | 09/22/05 06/30/06 |
| | | 4 | 4 | | ∢ | 4 | | < | Ø | | | | d, | - | ď, | A | | ď, | - | | < | | 4 | 4 | | K | - | ij. | < | | A | • | < | - | | 45 | |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 4 15-554-4487 INVESTMENT INVENTORY WITH MARKEN VALUE

| | M | DANIEL DALY INVESTMENT INVENTOR | T INVE | NTORY | WITH MAN | A N I E L D A L Y 4 I 5 - 5 5 4 - 4 4 8 7 INVESTMENT INVENTORY WITH MARKET VALUE | 20 24 | PAGE: 3 | PAGE: 3 |
|---------|---|------------------------------------|-----------|--------|---|---|---------------------------------|------------------------|--|
| (KPIMKI | | INVESTME | AAJOR S | STAND | INVESTMENTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# | 02/28/06 | | | |
| INVEST | DESCRIPTION PURCHASE MATURITY DATE | CUSIP | BANK | FUND (| CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT C | URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |
| SUBTO | SUBTOTAL (INV Type) 41 FNMA DISCOUNT NOFES | | 18.34%(M) | | 4.3631 | 593,000,000.00 | 590,968,200.00 | 3,642,996.40 | 4,983.33 |
| 4 41096 | FEDERAL HOME LOAN DISC NOTES | 313385TUO | 19 | 100 | 4.4050 | 50,000,000.00 | 49,987,722.22 | 159,069.45 | |
| 4 41097 | H | 313385TU0 | 19 | 100 | 4.4050 | 50,000,000.00 | 49,987,722.22 | 159,069.45 | 10.45 |
| 0.0 | 02/03/06 03/03/06 | 000000 | 45 | 000 | 4.4201 | 49,828,694.44 | 99.9754444444 | SUNGARD | -41.67 |
| 4 41032 | 12/08/05 03/08/06 | 313385159 | 40 | 000 | 4.3263 | 49,465,000.00 | 49,957,027.78 99.91405555556 | 493,388.89 SUNGARD | -1,361.11 |
| A 41033 | FE | 313385TZ9 | 1.9 | 100 | 4.2800 | 10,000,000.00 | 9,991,405.56 | 98,677.78 | |
| 41110 | 12/08/05 03/08/06 | 01000000 | 40 | 000 | 4.3263 | 9,893,000.00 | 99.9140555556 | SUNGARD | -272.22 |
| 11110 | - | 313385729 | 45 | 000 | 4.4151 | 9,965,777.78 | 99.991,40555556 | 25,666.67 SUNGARD | -38.89 |
| 4 41118 | FEDERAL HOME LOAN DISC NOTES | 313385TZ9 | 1.9 | 100 | 4.3900 | 40,000,000.00 | 39,965,622.22 | 97,555.56 | |
| | 02/09/06 03/08/06 | | 40 | 000 | 4.4045 | 39,868,300.00 | 99.91405555556 | SUNGARD | -233.34 |
| 40989 | 9 FEDERAL HOME LOAN DISC NOTES 11/15/05 03/09/06 | 313385UA2 | 19 | 100 | 4.0900 | 50,000,000.00 | 49,950,888.89 | 602,138.89 SIINGARD | -3.666.67 |
| 4 40990 | E | 3133850J3 | 19 | 100 | 4.1500 | 40,000,000.00 | 39,921,422.22 | 488,777.78 | |
| | 11/15/05 03/17/06 | | 8.7 | 000 | 4.2092 | 39,437,444.44 | 99.8035555556 | SUNGARD | -4,800.00 |
| 4 40991 | 国 | 313385UN4 | 19 | 100 | 4.1500 | 50,000,000.00 | 49,877,222.22 | 610,972.22 | |
| | 11/15/05 03/21/06 | | 8.1 | 000 | 4.2112 | 49,273,750.00 | 99.7544444444 | SUNGARD | -7,500.00 |
| 4 40919 | E E | 313385UR5 | 19 | 100 | 3.9400 | 22,000,000.00 | 21,937,874.44 | 365,982.22 | |
| 0 | 09/30/05 03/24/06 | | 40 | 000 | 4.0169 | 21,578,638.89 | 99.71761111111 | SUNGARD | -6,746.67 |
| 4 41070 | H | 313385VF0 | 19 | 100 | 4.3300 | 30,000,000.00 | 29,863,716.67 | 194,850.00 | |
| 11000 | | | 43 | 000 | 4.3779 | 29,671,641.67 | 99.5457222222 | SUNGARD | -2,775.00 |
| 4 41038 | S FEDERAL HOME LOAN DISC NOTES | 313385VF0 | 21.5 | 100 | 4.4500 | 31,000,000.00 | 30,859,173.89 | 99,630.56 | 955.83 |

| 0 0 | 0 | 11 | 1.0 | - | | 00. | 1 | 2.4 | 1 | | 0.0 | | 33 | | 56 | | 33 | |
|---|-------------------|--------------------------------------|---|-------------------|--------------------------------------|-------------------|--|----------------|---|----------------------------|-------------------|----------------------------|-------------------|----------------------------|---------------|----------------------------|-------------------|--|
| 000 | 0000 | 2,611.11 | 0 600 12 | | | -600.00 | 8,171.11 | -28,077.24 | | | 2,400.00 | | -1,993.33 | | -1,555.56 | | . 2, 333, 33 | |
| 0000000 | SUNGARD | 92,916.67 | SUNGARD | SUNGARD | 18,791.67 | SUNGARD | 3,557,321.14 | | | 249,533.33 | SUNGARD | 436,240.00 | SUNGARD | 85,777.78 | SUNGARD | 340,405.55 | SUNGARD | |
| 00 000 00 00 00 000 10 | 99.5457222222 | 49,711,472.22 | 99.42294444444 AG 686 916 67 | 99.3738333333 | 9,909,200.00 | 99.09200000000 | 543,000,000.00 541,598,792.78 | 99.74195100000 | | 14,977,900.00 | 99.85266666667 | 47,923,386.67 | 99,84038888889 | 4,987,722.22 | 99.7544444444 | 39,901,777.78 | 99.7544444444 | |
| 100000000000000000000000000000000000000 | 30,758,587.50 | 50,000,000.00 | 50 000 000 00 | 49,632,479.17 | 10,000,000.00 | 9,891,008.33 | 543,000,000.00 | 538,061,377.77 | | 15,000,000.00 | 14,730,766,67 | 48,000,000.00 | 47,489,140.00 | 5,000,000.00 | 4,903,500.00 | 40,000,000.00 | 39,563,705.56 | |
| 000 | | 4.4600 | 4.4945 | 4.5182 | 4.5100 | 4.5597 | 4.3132 | 4.3523 | 1 | 3.9400 | 4.0120 | 4.3050 | 4.3513 | 3.8600 | 3.9360 | 4.3160 | 4.3626 | |
| 0 0 | 000 | 100 | 100 | 000 | 100 | 000 | | | | 100 | 000 | 1.00 | 000 | 2616 | 000 | 100 | 000 | |
| | 43 | 19 | 2 45 | 40 | 19 | 4.5 | .80% (M) | | | 1.9 | 43 | 19 | 8.9 | 1.9 | 4.5 | 1.9 | 43 | |
| 3133051100 | 04000000 | 313385VR4 | 313385005 | | 313385WS1 | | LOAN DISC 16 | | | 313397UE9 | | 313397UF6 | | 313397UN9 | | 313397UN9 | | |
| SERVICE COLD INCOL TREGUES SOUTH A | 02/03/06 04/07/06 | A 41118 FEDERAL HOME LOAN DISC NOTES | UZ/14/06 U4/11/U6 A 41129 FEDERAL HOME LOAN DISC NOTES | 02/21/06 04/21/06 | A 41119 FEDERAL HOME LOAN DISC NOTES | 02/14/06 05/12/06 | SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 16.80% (M) | | | A 40920 FMC DISCOUNT NOTES | 09/30/05 03/13/06 | A 41049 FMC DISCOUNT NOTES | 12/15/05 03/14/06 | A 40879 FMC DISCOUNT NOTES | | A 41059 FMC DISCOUNT NOTES | 12/20/05 03/21/06 | |



MR. DANTEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 02/28/06

(RPTMKT)

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| NATION COLUMN PROPERTY PROP | | IZED GAIN | 00. | 00 | | -8,500.00 | .01 | 1,750.01 | | -1,200.00 | | -1,200.00 | -814.58 | | -2,395.83 | -13,447.78 | 1.750.02 | -35,840.41 | | -486.11 | -1,233.33 | | -666.67 | -2 250 00 | | -4,583.34 | -1.944.45 | | -2,250.00 | -1.125.00 | 1 | -2,333.33 | -2.416.67 | |
|--|-----------|------------------------------|---------------------|---------------|---------------|-----------------|---------------|---------------|----------------|----------------|---------------|----------------|---------------|---------------|--|-------------------|-----------------------------------|----------------|---------------|-----------------|----------------|---------------|----------------|---------------|---------------|----------------|----------------|---------------|---|--------------------|---------------|---------------|----------------|---------------|
| NAMER PUND CRAN PUND CRAN PARKER PARKSHARES MARKET VALUE MARKET VALUE PARKSHARES MARKET VALUE MA | | T UNREAL | 7 D | e 6 | 1.5 | 9 | | 4 | 9.9 | э д | 0 | 9 0 | ι Ω | 3 | 9.9 | | | - | 1 | 9 ° | 2 0 | 6 | Ω | e e | 4 | 9. | - Q | 0 | 0.0 | 0 4 | 0 | 9 | 0.0 | 0 |
| NUMBER PARKINFED NAMON CORP. PARK SHARES | | CURR ACCR IN PRICE SOURC | 128,916.6 SUNGAR | 64,458.3 | 547,666.6 | SUNGAR | 49,111.1 | 49,444.4 | SUNGAR | SUNGAR | 153,650.0 | SUNGAR | SUNGAR | 137,958.3 | SUNGAR | SUNGAR | 2.566.250.1 | | 174,611.1 | SUNGAR | SUNGAR | 136,888.8 | SUNGAR | 264,270.8 | 305,208.3 | SUNGAR | SUNGAR | 93,750.0 | SUNGAR | 43,75U.U SUNGAR | 131,250.0 | SUNGAR | ISI, ZSU.U | 2.500.0 |
| HANGER PURCHASE MATURITY DATE BANK BAND ROUND RATE | | MARKET VALUE MARKET PRICE | 49,840,388.89 | 34,871,083.33 | 49,791,277.78 | 99.5825555556 | 49,748,305.56 | 49,742,166.67 | 99.48433333333 | 99.41066666667 | 29,823,200.00 | 99.41066666667 | 99.1298333333 | 49,564,916.67 | 99.12983333333 | 98.8296388889 | 474.765.471.96 | 99.53154500000 | 49,968,333.33 | 39.936666666667 | 99.92400000000 | 49,962,000.00 | 99.92400000000 | 49,924,000.00 | 49,873,333.33 | 99.74666666667 | 99.74666666667 | 49,829,000.00 | 99.658000000000 | 99.658000000000 | 49,822,666.67 | 99.6453333333 | 99.63266666667 | 19.924.000.00 |
| INVEST | ** | PAR/SHARES BOOK | 50,000,000.00 | 35,000,000.00 | 50,000,000.00 | 49, 252, 111.11 | 79 699 194 44 | 50,000,000.00 | 49,690,972.22 | 29,670,750.00 | 30,000,000.00 | 29,670,750.00 | 16,803,848.33 | 50,000,000.00 | 49,429,354.17 | 6,811,122.50 | 477.000.000.00 | 472,233,312.22 | 50,000,000.00 | 49,794,208.33 | 39,693,750.00 | 50,000,000.00 | 49,825,777.78 | 50,000,000.00 | 50,000,000.00 | 49,572,708.33 | 49,700,666,67 | 50,000,000.00 | 49,737,500.00 | 24.871,875.00 | 50,000,000.00 | 49,693,750.00 | 49.687.500.00 | 20 000 000 00 |
| INVEST | EY IS ICC | CPN RATE YTM TR | 4.4200 | 4.4200 | 4.2400 | 4.3044 | 4.4200 | 4.4500 | 4.4777 | 4.4387 | 4.3900 | 4.4387 | 4.5677 | 4.5150 | 4.5671 | 3.9773 | 4.3649 | 4.4085 | 4.4900 | 4.5086 | 4.4088 | 4.4800 | 4.4957 | 4.4250 | 4.3950 | 4.4329 | 4.5170 | 4.5000 | 4.5237 | 4.5232 | 4.5000 | 4.5277 | 4.5283 | 4 5000 |
| INVEST | SORT K | | 100 | 100 | 100 | 000 | 100 | 100 | 000 | 000 | 100 | 000 | 000 | 100 | 3636 | 0000 | M) | | 100 | 000 | 000 | 100 | 000 | 100 | 100 | 000 | 000 | 100 | 000 | 000 | 100 | 000 | 000 | 100 |
| INVEST | MAJOR | BANK | 119 | 19 | 19 | 40 | 19 | 19 | 43 | 40 | 19 | 40 | 43 | 1.9 | 43 | 43 | 4.73%(| | 119 | 9 0 | 40 | 19 | 41 | 19 | 1.9 | 40 | 40 | 1.9 | 46 | 46 | 1.9 | 40 | 40 | 10 |
| | | CUSIP | 313397003 | 3133970Y5 | 313397VC2 | | 313397VK4 | 313397VL2 | 2122077000 | 153165555 | 313397VS7 | 313397WD2 | | 313397WP2 | 313397VMD | O COCTO | | | 4662J1C65 | 1,501,000,000 | * | 9497F1C73 | | 0660P1CD1 | 0660P1CM1 | 10000 | OCCUPACION | 90485LCU0 | 000000000000000000000000000000000000000 | 904835500 | 0660P1CV1 | 0.000 | DODOLETCWS | 90485LCX4 |
| | | | FM | E | FM | | Σ | EM | 20 | 4 | ЕM | NA | | ΕM | 02/07/06 05/09/06 REDI. HOME IN MEG CORD DISC | 09/22/05 05/31/06 | OTAL (Inv Type) 44 FMC DISCOUNT N | | D. | ä | 3 | ΣE | - | 9 | BO | 00 | 3 | 5 | E | 02/15/06 | BOA CP | 02/08/06 | | UNION BANK |
| dadadada adadadada | | INVE | | A 411 | | | | A 411 | | | A 410 | | | A 411 | | | SUBT | | A 410 | | | A 411 | | | A 410 | | | A 411 | | | 411 | 411 | 4 4 5 | 411 |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INTERPRETARILE INVESTMENT INVESTMENT INVESTMENT INTERPRETARILE INVESTMENT INTERPRETARILE INVESTMENT INTERPRETARILE INVESTMENT INTERPRETARILE INVESTMENT INTERPRETARILE INVESTMENT INTERPRETARILE INTERPRETARIL

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| | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | -1,416.67 | -944.44 | -944.44 | -833.33 | 1,000.00 | 1,000.00 | -24,427.78 | | -1,657.20 | | -2,134.36 | | -3,496.33 | -1 890 19 | 157.40 | | 81.33 | 1 756 01 | | 1,994.74 | -9,178.08 | | -1,822.86 | -3,375.67 |
|------------------------|---|-----------------------------------|-----------------------|---------------|---------------|-----------------------------------|--|---|---------------|-------------------|---------------|----------------|---------------|-------------------|-----------------------------------|---------------|----------------|---------------|----------------------|-------------------|--|----------------|---------------------------|----------------|--|
| | CURR ACCR INT PRICE SOURCE | 176,166.67 SUNGARD | SUNGARD 145,027,78 | SUNGARD | SUNGARD | 95,312.50 SUNGARD | 2,435,583.34 | 1 | 101.475.00 | SUNGARD | 30,761.11 | SUNGARD | 131,833.33 | SUNGARD | 26,366.67 | 89,444.44 | SUNGARD | 102,222.22 | SUNGARD 89 833 33 | SUNGARD | 571,936.10 | | 633 33 | SUNGARD | 500.00 SUNGARD |
| | MARKET VALUE MARKET PRICE | 49,784,666.67 | 99.5693333333 | 99.5693333333 | 99.4933333333 | 49,696,000.00 | 732,673,766.67 | 99.68350600000 | 29.998.342.80 | 99.99447600259 | 34,997,865.64 | 99.99390184212 | 49,996,503.67 | 99.99300734403 | 29,998,109.81 | 50,000,157,40 | 100.0003148067 | 50,000,081.33 | 50 001 756 01 | 100.0035120152 | 294,992,816.66 | 99.99756500000 | 98 177 14 | 98.17713888889 | 96,624.33 96.62433333333 |
| *** | PAR/SHARES BOOK | 50,000,000.00 | 49,640,583.33 | 49,640,583.33 | 49,608,625.00 | 50,000,000.00 49,599,687.50 | 735,000,000.00 | 730,261,611.11 | 30.000.000.00 | 30,000,000.00 | 35,000,000.00 | 35,000,000.00 | 50,000,000.00 | 20,000,000.00 | 30,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 295,000,000.00 | 295,000,000.00 | 100 000 00 | 100,000.00 | 100,000.00 |
| MAJOR SORT KEY IS ICC# | CPN RATE YTM TR | 4.5300 | 4.5729 | 4.5729 | 4.5809 | 4.5750 | 4.4939 | 4.5230 | 4 5100 | 4.5100 | 4.5200 | 4.5200 | 4.5200 | 4.5200 | 4.5200 | 4.6000 | 4.6000 | 4.6000 | 4.6000 | 4.6200 | 4.5631 | 4.5631 | 3 8000 | 3.8000 | 3.0000 |
| SORT R | FUND | 1000 | 000 | 000 | 000 | 100 | _ | | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 100 | 000 | _ | | 100 | 000 | 100 |
| MAJOR | BANK | 19 40 | 40 | 40 | 40 | 19 | 22.73% (M) | | 6 | 41 | 19 | 41 | 19 | 16 | 19 | 13 | 40 | 19 | 140 | 40 | 9.15% (M) | | 19 | 09 | 19 |
| | CUSIP | 066091040 | 0660P1D40 | 0.66001036 | | 0660P1DJ7 | | | 724797976 | | 9497P4M91 | | 9497P4J87 | | 9497P4N66 | 06050GQN3 | | 06050GQM5 | 0605030008 | | | | | | |
| | INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | 41093 BOA CP 02/01/06 04/04/06 | | | | 41121 BOA CP 02/14/06 04/18/06 | SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC | | 41095 WFB CD | 02/02/06 03/21/06 | 41132 WFB CD | | 41114 WFB CD | 02/08/06 03/31/06 | 41133 WFB CD 02/22/06 03/31/06 | 41124 BOA CD | | 41116 BOA CD | 41125 BOA CD | 02/15/06 04/26/06 | SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S | | 40800 PUBLIC TIME DEPOSIT | | 409/3 MISSION AREA FED CR 11/02/05 11/02/06 |
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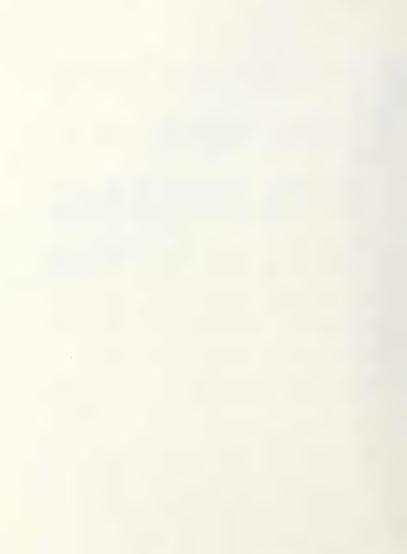
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| PAGE: 1 RUN: 03/01/06 10:08:45 | BOOK VALUE | 24,585,826.39 24,596,680.56 24,596,680.56 9,795,155.56 24,494,312.50 | 9,832,750.00 | 2 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 | 14,974,218.75 14,974,218.75 14,974,218.75 14,974,218.75 14,974,218.75 | 49,389,027,78 39,718,000.00 39,718,000.00 49,665,125,00 49,775,944,44 49,775,944,43 34,789,436,11 34,789,436,11 49,776,666,67 |
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| RUN: 03 | PAR VALUE SHARES | 25,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 25,000,000.00 | 150,000,000.00 | 5,000,000,000,000,000,000,000,000,000,0 | 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 | 50,000,000.00 40,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 35,000,000.00 35,000,000.00 50,000,000.00 |
| 4 4 8 7 | BOOK | 98.343 98.387 98.387 97.952 | 98.328 | 98.777 99.238 99.238 99.176 99.177 99.164 99.164 99.164 99.164 99.164 99.164 | 999.828 | 98.778 99.004 99.295 99.330 98.924 99.552 99.398 99.398 |
| 5 4 - R Y /06 | TRDNG | 4.157 4.157 4.157 4.278 4.271 | 4.232 | 4 4 033 3 8 4 9 0 3 3 8 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 | 4.716 4.716 4.716 4.716 4.716 4.232 | 4.201 4.313 4.250 4.259 4.350 4.383 4.447 4.443 4.443 |
| 4 1 5 - 5 5 I N V E N T O R Y .NG AS OF 2/28/06 YY IS ICC# .TE BASIS | CUPN | 4.090 4.090 4.190 4.185 | 4.460 | 2.000 2.000 2.000 2.000 2.750 2.750 2.750 2.750 2.750 3.125 4.350 | 4.625 4.625 4.625 4.625 3.081 | 4 . 150 4 . 230 4 . 230 4 . 303 4 . 360 4 . 360 4 . 420 4 . 420 4 . 420 4 . 420 |
| A N V E S AS O IS IC E BASI | SAF/ PURP | 00000 | 000 | | 000000 | 000000000000000000000000000000000000000 |
| KE KE | PURCHASE | 12/16/05 12/20/05 12/20/05 12/21/05 12/23/05 | | 10/04/05 12/16/05 12/15/05 09/22/05 09/23/05 09/26/05 09/26/05 09/26/05 09/26/05 01/31/06 11/14/05 | 40 | 11/15/05 12/07/05 01/06/06 01/09/06 12/15/05 02/08/06 02/08/06 02/08/06 02/08/06 02/14/06 |
| E L D A L TMENTS OUTSTAN MAJOR SORT SETTLEMENT | MATURITY (TICKER) | 05/11/06 05/11/06 05/11/06 05/11/06 06/15/06 | 07/06/06 02 4.59%(C | 05/15/06 05/15/06 05/15/06 06/30/06 06/30/06 06/30/06 06/30/06 06/30/06 01/31/07 01/31/07 | 02/29/08 02/29/08 02/29/08 02/29/08 02/29/08 | 03/01/06 03/01/06 03/07/06 03/07/06 03/15/06 03/17/06 03/27/06 03/29/06 03/29/06 |
| IN A I | FUND NO. | 1000 | 100 | 100 1001 1001 1000 1001 9908 9911 9911 1001 100 | 1000 1000 1000 1000 | 1000 1000 1000 1000 1000 1000 1000 |
| æ E | CUSIP | 912795XB2 912795XB2 912795XB2 912795XG1 912795XG1 912795XG1 | 912795xK2 BILLS | 11.82.81X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 91.28.281X6 | 912828EY2 912828EY2 912828EY2 912828EY2 912828EY2 912828EY2 NOTES | 313589782 313589782 313589789 313589076 313589006 313589000 3135890001 3135890001 3135890001 3135890001 |
| | DESCRIPTION | TREASURY BILLS TREASURY BILLS TREASURY BILLS TREASURY BILLS TREASURY BILLS TREASURY BILLS | TREASURY (Inv Type | T NOTE (98.25) T NOTE (98.25) T NOTE (99.40) T NOTE (99.40) T NOTE (99.40) T NOTE (99.40) T NOTE (99.50) T NOTE (99.50) T NOTE (99.51) T NOTE (99.51) T NOTE (99.51) | T NOTE T NOTE T NOTE T NOTE | PRIMA DISCOURT MOTES |
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DISCOUNT FEDL HOME LN Type)

FMC

FMC DISCOUNT NOTES

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IN VESTMENT IN VENTORY
INVESTMENT SOF 2/28/06

MAJOR SORT KEY IS ICC#

| No. | | | | SETTLE | SETTLEMENT DATE BASIS | E BASI | so. | | | | |
|--|--|------------|-------------|----------------------|-----------------------|--------|-------|-------|---------------|------------------|------------------|
| 100 03/07/06 01/03/06 000 4.375 4.409 99.234 40.000,000.000 03/07/06 01/03/06 000 4.425 4.436 99.254 40.000,000.000 000 03/07/06 01/07/06 01/07/06 000 4.425 4.436 99.254 50.000,000.000 000 03/21/06 02/07/06 000 4.425 4.436 99.245 50.000,000.000 000 03/21/06 02/14/06 000 4.590 4.591 99.245 50.000,000.000 000 03/23/06 02/14/06 000 4.590 4.591 99.485 50.000,000.000 000 03/23/06 02/14/06 000 4.590 4.590 99.288 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 99.288 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 99.288 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 99.288 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.590 99.288 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.590 99.288 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.590 99.288 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.590 99.288 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.591 99.281 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.591 99.281 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.591 99.281 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.591 99.281 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.591 99.281 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.591 99.281 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.591 99.281 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.591 99.281 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.591 99.281 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.591 99.281 50.000,000.000 000 03/23/06 02/28/06 000 4.590 4.590 4.591 99.281 50.000,000.000 000 03/23/06 02/28/06 02/28/06 000 4.590 4.591 4.591 99.281 50.000,000 000 000 03/23/06 02/28/06 02/28/06 000 4.590 4.591 4.591 99.281 50.000,000 000 000 000 03/23/06 02/28/06 02/28/06 000 4.590 4.591 4.591 99.281 50.000,000 000 000 000 000 000 000 000 00 | INVSMT NO. DESCRIPTION | CUSIP | FUND NO. | MATURITY (TICKER) | PURCHASE | | CUPN | TRDNG | BOOK | | BOOK VALUE |
| Marke CP | | 0660P1C74 | 100 | 03/07/06 | 01/03/06 | 000 | 4.375 | 4.409 | 99.234 | - | 39,693,750.00 |
| 100 03/21/06 01/21/06 000 4.425 4.455 99.24 50.000,000.00 00 00 03/21/06 02/21/06 000 4.425 4.455 99.24 55,000,000.00 00 00 03/21/06 02/21/06 000 4.409 4.517 99.441 50.000,000.00 00 00 03/21/06 02/21/06 000 4.500 4.500 4.517 99.441 50.000,000.00 00 00 03/21/06 02/21/06 000 4.500 4.500 4.520 99.488 50.000,000.00 00 00 00 00 00 00 00 00 00 00 00 | | 9497F1C73 | 100 | 03/01/06 | 02/07/06 | 000 | 4.480 | 4.496 | 99.652 | 50,000,000.00 | 49,825,777.78 |
| 100 03/21/06 02/10/06 000 4 395 4 433 99.445 50.000,000.00 100 03/221/06 02/10/06 000 4 4.90 4 451 90.000 100 03/221/06 02/10/06 000 4 4.90 4 451 99.475 50.000,000.00 100 03/228/06 02/10/06 000 4 500 4 500 4 522 99.475 50.000,000.00 100 03/23/06 02/08/06 000 4 500 4 500 4 522 99.475 50.000,000.00 100 03/23/06 02/08/06 000 4 500 4 500 4 528 99.735 50.000,000.00 100 03/31/06 02/28/06 000 4 500 4 500 4 528 99.735 50.000,000.00 100 03/31/06 02/28/06 000 4 500 4 500 4 500 000 000 100 03/31/06 02/28/06 000 4 500 4 500 4 500 000 000 100 03/31/06 02/28/06 000 4 500 4 500 4 500 000 000 100 03/31/06 02/28/06 000 4 500 4 500 4 500 000 000 100 03/31/06 02/28/06 000 4 500 4 500 4 500 000 000 100 03/31/06 02/28/06 000 4 500 4 500 000 000 000 100 03/31/06 02/28/06 000 4 500 4 500 000 000 000 100 03/31/06 02/28/06 000 4 500 4 500 000 000 000 100 03/31/06 02/28/06 000 4 500 4 500 000 000 000 100 03/31/06 02/28/06 000 4 500 4 500 000 000 000 000 100 03/31/06 02/28/06 000 4 500 4 500 000 000 000 000 000 000 | | 0660P1CD1 | 100 | 03/13/06 | | 000 | 4.425 | 4.455 | 99.324 | 50,000,000.00 | |
| 100 03/21/06 02/21/06 000 4.504 93.475 95.401 50,000,000.00 100 03/28/06 02/14/06 000 4.504 93.475 95.475 50,000,000.00 100 03/28/06 02/14/06 000 4.504 4.524 93.475 50,000,000.00 100 03/28/06 02/14/06 000 4.504 4.528 99.488 55,000,000.00 100 03/34/06 02/28/06 000 4.504 4.528 99.488 55,000,000.00 100 03/34/06 02/28/06 000 4.504 4.528 99.288 50,000,000.00 100 03/34/06 02/28/06 000 4.504 4.518 99.438 55,000,000.00 100 03/34/06 02/28/06 000 4.504 4.518 99.438 55,000,000.00 100 03/34/06 02/28/06 000 4.504 4.559 99.281 55,000,000.00 100 03/34/06 02/28/06 000 4.504 4.518 99.231 55,000,000.00 100 03/24/06 02/28/06 000 4.544 4.518 99.231 55,000,000.00 100 03/24/06 02/28/06 000 4.554 4.518 199.275 55,000,000.00 100 03/34/06 02/28/06 000 4.554 4.528 99.281 55,000,000.00 100 03/34/06 02/28/06 000 4.554 4.528 199.295 55,000,000.00 100 03/34/06 02/28/06 000 4.504 4.520 4.520 100.00 99.281 100.00 99. | | 0660P1CM1 | 100 | 03/21/06 | 01/10/06 | 000 | 4.395 | 4.433 | 99.145 | 50,000,000.00 | 49,572,708.33 |
| 100 03/28/06 02/14/06 000 4.500 4.524 99.487 55.000,000.00 100 03/28/06 02/28/06 000 4.500 4.528 99.485 55.000,000.00 100 03/28/06 02/28/06 000 4.500 4.528 99.485 55.000,000.00 100 03/31/06 02/28/06 000 4.500 4.528 99.788 55.000,000.00 100 03/31/06 02/28/06 000 4.500 4.500 4.518 99.288 55.000,000.00 100 04/4/06 02/28/06 000 4.500 4.500 4.518 99.281 55.000,000.00 100 04/4/06 02/28/06 000 4.500 4.500 4.518 99.281 55.000,000.00 100 04/4/06 02/28/06 000 4.500 4.500 4.518 99.281 55.000,000.00 100 04/4/06 02/28/06 000 4.500 4.500 4.518 99.281 55.000,000.00 100 04/4/06 02/28/06 000 4.500 4.500 4.518 99.281 55.000,000.00 100 03/31/06 02/28/06 000 4.500 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 000 4.500 4.500 000 100 03/31/06 02/28/06 02/28/06 000 4.500 000 100 000 000 000 100 03/31/06 02/28/06 000 4.500 000 000 100 03/31/06 02/28/06 000 4.500 000 000 100 03/31/06 02/28/06 000 4.500 000 000 100 03/31/06 02/28/06 000 4.500 000 000 100 03/31/06 02/28/06 000 4.500 000 000 100 03/31/06 02/28/06 000 4.500 000 000 100 03/31/06 02/28/06 000 4.500 000 000 100 03/31/06 02/28/06 000 4.500 000 000 100 03/31/06 02/28/06 000 4.500 000 000 100 03/31/06 02/28/06 000 4.500 000 000 100 03/31/06 02/28/06 000 000 000 000 100 03/31/06 02/28/06 000 000 000 000 000 100 03/31/06 02/28/06 000 000 000 000 000 000 100 03/31/ | | 0660PlCM1 | 100 | 03/21/06 | 02/01/06 | 000 | 4.490 | 4.517 | 99.401 | 50,000,000.00 | 49,700,666.67 |
| 100 03/29/06 02/15/06 000 4.500 4.528 99.388 55.000,000.00 100 03/29/06 02/15/06 000 4.500 4.528 99.388 55.000,000.00 100 03/39/06 02/16/06 000 4.500 4.528 99.388 100 04/04/06 02/16/06 000 4.500 4.518 99.135 100 04/04/06 02/16/06 000 4.500 4.518 99.135 100 04/04/06 02/16/06 000 4.540 4.573 99.281 100 04/04/06 02/16/06 000 4.546 4.573 99.281 100 04/16/06 02/16/06 000 4.545 4.581 99.273 100 04/16/06 02/16/06 000 4.545 4.581 99.273 100 04/16/06 02/16/06 000 4.545 4.581 99.273 100 04/16/06 02/16/06 000 4.545 4.581 99.273 100 03/31/06 02/26/06 000 4.545 4.581 99.273 100 03/31/06 02/26/06 000 4.500 4.500 000 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 4.500 000 100 03/31/06 02/26/06 000 4.500 000 100 03/31/06 02/26/06 000 4.500 000 100 03/31/06 02/26/06 000 4.500 000 100 03/31/06 02/26/06 000 4.500 000 100 03/31/06 02/26/06 000 100 03/31/06 | UNION BANK | 90485LCU0 | 100 | | 02/14/06 | 000 | 4.500 | 4.524 | 99.475 | | 49,737,500.00 |
| 100 03/23/06 02/08/06 000 4.500 4.528 93.75 50.000,000.00 100 03/31/06 02/08/06 000 4.500 4.504 99.613 20.000,000.00 100 03/31/06 02/28/06 000 4.500 4.504 99.613 20.000,000.00 100 03/31/06 02/28/06 000 4.504 4.539 4.568 99.21 50.000,000.00 100 04/04/06 02/04/06 02/04/06 000 4.544 4.539 4.589 99.281 50.000,000.00 100 04/04/06 02/04/06 02/04/06 000 4.544 4.539 99.281 50.000,000.00 100 04/04/06 02/04/06 000 4.544 4.539 99.281 50.000,000.00 100 04/18/06 02/04/06 000 4.544 4.539 99.281 50.000,000.00 100 04/18/06 02/04/06 000 4.544 4.539 99.281 50.000,000.00 100 03/31/06 02/04/06 000 4.594 4.539 99.281 50.000,000.00 100 03/31/06 02/04/06 000 4.594 4.539 99.281 50.000,000.00 100 03/31/06 02/04/06 000 4.594 4.539 99.281 50.000,000.00 100 03/31/06 02/04/06 000 4.594 4.539 99.281 50.000,000.00 100 03/31/06 02/04/06 000 4.594 4.539 99.281 50.000,000.00 100 03/31/06 02/04/06 000 4.594 4.539 99.281 50.000,000.00 100 03/31/06 02/04/06 000 4.594 4.539 99.281 50.000 000 000 100 000 000 000 000 000 00 | UNION BANK | 90485LCU0 | 100 | | 02/15/06 | 000 | 4.500 | 4.523 | 99.488 | | 24,871,875.00 |
| 100 03/31/106 02/28/06 000 4.500 4.518 99.613 50,000,000.00 100 04/31/106 02/28/06 000 4.500 4.518 99.613 50,000,000.00 100 04/04/06 02/04/06 000 4.500 4.518 99.613 50,000,000.00 100 04/04/06 02/04/06 000 4.540 4.513 99.281 50,000,000.00 100 04/04/06 02/04/06 000 4.546 4.513 99.281 50,000,000.00 100 04/04/06 02/04/06 000 4.545 4.513 99.281 50,000,000.00 100 04/14/06 02/14/06 000 4.545 4.513 99.193 50,000,000.00 100 03/31/06 02/24/06 000 4.545 4.523 99.155 735,000,000.00 100 03/31/06 02/24/06 000 4.520 4.520 100.000 50,000,000.00 100 03/31/06 02/24/06 000 4.520 4.520 100.000 50,000,000.00 100 03/31/06 02/24/06 000 4.520 4.520 100.000 50,000,000.00 100 04/14/06 02/24/06 000 4.520 4.520 100.000 50,000,000.00 100 04/14/06 02/24/06 000 4.500 4.500 4.500 100.000 50,000,000.00 100 04/14/06 02/24/06 000 4.500 4.500 4.500 100.000 50,000,000.00 100 04/14/06 02/24/06 000 4.500 4.500 100.000 50,000,000.00 100 04/14/06 02/14/06 000 4.500 4.500 4.500 100.000 50,000,000.00 100 04/14/06 02/14/06 000 4.500 4.500 4.500 100.000 50,000,000.00 100 04/18/06 02/14/06 000 4.500 4.500 4.500 100.000 50,000,000.00 100 04/18/06 02/14/06 000 4.500 4.500 4.500 100.000 50,000,000.00 100 04/18/06 02/14/06 000 4.500 4.500 4.500 100.000 50,000,000.00 100 04/18/06 02/14/06 000 4.500 4.500 4.500 4.500 100.000 50,000,000 00 100 04/18/06 02/14/06 000 4.500 4.500 4.500 100.000 50,000,000 00 100 04/18/06 02/14/06 000 4.500 4.500 4.500 100.000 50,000,000 00 100 04/18/06 02/14/06 000 4.500 4.500 4.500 000 000 00 100 04/18/06 02/14/06 000 4.500 4.500 4.500 000 000 000 000 000 000 000 000 000 | | 0660P1CV1 | 100 | 03/29/06 | 02/08/06 | 000 | 4.500 | 4.528 | 99.388 | | 49,693,750.00 |
| 100 03/31/06 02/28/06 000 4.504 4.566 99.261 30.000,000.000 100 04/40/06 02/28/06 000 4.504 4.566 99.261 30.000,000.000 100 04/40/06 02/26/06 000 4.540 4.550 99.281 50.000,000.000 100 04/40/06 02/26/06 000 4.540 4.513 99.281 50.000,000.000 100 04/10/06 02/26/06 000 4.540 4.513 99.281 50.000,000.000 100 04/10/06 02/26/06 000 4.540 4.513 99.281 50.000,000.000 100 04/10/06 02/26/06 000 4.550 4.581 99.292 50.000,000.000 100 04/10/06 02/26/06 000 4.557 4.512 99.292 50.000,000.000 100 03/34/06 02/26/06 000 4.575 4.512 99.295 773,000,000.000 100 03/34/06 02/26/06 000 4.520 4.520 100.000 30.000,000.000 100 03/34/06 02/26/06 000 4.520 4.520 100.000 30.000,000.000 100 03/34/06 02/26/06 000 4.520 4.520 100.000 30.000,000.000 100 03/34/06 02/26/06 000 4.520 4.520 100.000 30.000,000.000 100 03/34/06 02/26/06 02/26/06 000 4.520 4.520 100.000 30.000,000.000 100 03/34/06 02/26/06 02/26/06 000 4.520 4.520 100.000 30.000,000.000 100 04/26/06 02/26/06/06/06/06/06/06/06/06/06/06/06/06/06 | | 0660P1CW9 | 100 | | | 000 | 4.500 | 4.528 | 99.375 | | 49,687,500.00 |
| 100 04/04/06 02/04/06 02/04/06 000 4.530 4.566 93.285 50.000.0000.00 100 04/04/06 02/04/06 000 04.540 4.573 99.281 50.000.0000.00 100 04/04/06 02/04/06 000 4.540 4.573 99.281 50.000.0000.00 100 04/10/06 02/04/06 000 4.545 4.581 99.281 50.000.0000.00 100 04/10/06 02/04/06 000 4.545 4.581 99.281 50.000.0000.00 100 03/21/06 02/14/06 000 4.575 4.612 99.139 50.000.0000.00 100 03/21/06 02/21/06 000 4.575 4.512 99.139 50.000.0000.00 100 03/21/06 02/21/06 000 4.575 4.520 100.000 50.000.000 100 03/21/06 02/21/06 000 4.504 4.523 4.520 100.000 50.000.000 100 04/17/06 02/21/06 000 4.504 4.520 4.520 100.000 50.000.000 100 04/17/06 02/21/06 000 4.504 4.504 1.504 100.000 50.000.000 100 04/17/06 02/21/06 000 4.504 4.504 4.504 100.000 50.000.000 100 04/17/06 02/21/06 000 4.504 4.504 4.504 100.000 50.000.000 100 04/17/06 02/14/06 000 4.504 4.504 100.000 50.000.000 100 04/17/06 02/14/06 000 4.504 4.504 100.000 50.000.000 100 04/17/06 02/14/06 000 4.504 4.504 4.504 100.000 50.000.000 100 04/18/06 02/14/06 000 4.504 4.504 100.000 50.000.000 100 04/18/06 11/20/06 000 4.504 4.504 4.504 100.000 100.000 100 04/18/06 11/20/06 000 4.504 4.504 4.504 100.000 100.000 100 04/18/06 11/20/06 000 4.504 4.504 4.504 100.000 100.000 100 04/18/06 11/20/06 000 4.504 4.504 4.504 100.000 100.000 100 04/18/06 11/20/06 000 4.504 4.504 4.504 100.000 100.000 100 04/18/06 11/20/06 000 4.504 4.504 4.504 100.000 100.000 100 04/18/06 11/20/06 000 4.504 4.504 4.504 100.000 100.00 | UNION BANK | 90485LCX4 | 100 | 03/31/06 | 02/28/06 | 000 | 4.500 | 4.518 | 99.613 | | 19,922,500.00 |
| 100 04/04/06 02/06/06 000 4.540 4.573 99.281 50,000.000.00 100 04/04/06 02/06/06 000 4.540 4.579 99.281 50,000.000.00 100 04/10/06 02/07/06 000 4.540 4.581 99.281 100 04/10/06 02/07/06 000 4.575 4.1581 99.287 100 04/18/06 02/07/06 000 4.575 4.152 99.199 100 04/18/06 02/02/06 000 4.575 4.152 99.199 100 04/18/06 02/02/06 000 4.576 4.152 99.199 100 03/31/06 02/02/06 000 4.500 000 000 100 03/31/06 02/02/000 | | 0660P1D40 | 100 | | | | 4.530 | 4.566 | 99.220 | | 49,609,916.67 |
| 100 04/04/06 02/06/06 000 4.545 4.573 99.213 50.000.000.00 100 04/19/06 02/04/06 000 4.545 4.581 99.214 50.000.000.00 100 04/19/06 02/14/06 000 4.575 4.512 99.139 50.000.000.00 100 03/21/06 02/14/06 000 4.575 4.512 99.139 50.000.000.00 100 03/31/06 02/24/06 000 4.576 4.523 99.135 735.000.000.00 100 03/31/06 02/24/06 000 4.520 4.520 100.000 50.000.000 100 03/31/06 02/24/06 000 4.500 4.500 100.000 50.000.000 100 03/31/06 02/24/06 000 4.500 4.500 100.000 50.000.000 100 04/18/06 02/13/06 000 4.500 4.500 100.000 50.000.000 100 04/18/06 02/13/06 000 4.500 4.500 100.000 50.000.000 100 04/18/06 02/13/06 000 4.500 4.500 100.000 50.000.000 100 04/18/06 02/13/06 000 4.500 4.500 100.000 50.000.000 100 04/18/06 02/13/06 000 4.500 4.500 100.000 50.000.000 100 04/18/06 11/02/06 11/02/05 000 3.000 3.000 100.000 100 07/18/06 11/02/05 000 3.000 3.000 100.000 100 100 11/02/06 11/02/05 000 3.000 3.000 100.000 100 100 11/02/06 11/02/05 000 3.000 3.000 100.000 100 100 100 100 100 100 100 100 100 | | 0660P1D40 | 100 | | | 000 | 4.540 | 4.573 | 99.281 | 50,000,000.00 | 49,640,583.33 |
| 100 04/10/06 02/07/06 000 4.45 4 .581 99.277 50.000.000.000.000.000.000.000.000.414/06 000 4.4575 4 .581 99.139 50.000.0000.000.000.000.000.000.000.000 | | 0660P1D40 | 100 | | 02/06/06 | 000 | 4.540 | 4.573 | 99.281 | 50,000,000.00 | 49,640,583.33 |
| 100 04/18/06 02/14/06 000 4.575 4.612 99.139 50.000.000.000 2.2.76*(C) 4.94 4.523 99.355 735.000.000.000 100 03/21/06 02/22/06 000 4.510 4.510 110.000 30.000.000 100 03/31/06 02/22/06 000 4.520 4.520 110.000 30.000.000 100 03/31/06 02/22/06 000 4.520 4.520 110.000 30.000.000 100 04/17/06 02/22/06 000 4.520 4.520 110.000 50.000.000 100 04/17/06 02/22/06 000 4.520 4.520 110.000 50.000.000 100 04/17/06 02/21/06 000 4.520 4.520 110.000 50.000.000 100 04/18/06 02/13/06 000 4.520 4.520 110.000 50.000.000 100 04/18/06 02/13/06 000 4.500 4.500 110.000 50.000.000 00/18/06 11/02/06 11/02/05 000 3.800 110.000 295.000.000 100 101/16/06 07/16/05 000 3.800 110.000 295.000.000 100 11/02/06 11/02/05 000 3.800 3.000 110.000 295.000.000 100 11/02/06 11/02/05 000 3.800 3.000 110.000 00 100 11/02/06 11/02/05 000 3.800 110.000 00 100 11/02/06 11/02/05 000 3.800 110.000 00 100 11/02/06 11/02/05 000 3.800 3.000 110.000 00 100 11/02/06 11/02/05 000 3.800 110.000 00 100 11/02/06 11/02/05 000 3.800 110.000 00 100 11/02/06 11/02/05 000 3.800 11/02 000 000 00 100 11/02/06 11/02/05 000 3.800 11/02 000 000 00 100 11/02/06 11/02/05 000 3.800 11/02 000 000 00 100 11/02/06 11/02/05 000 3.800 11/02 000 000 00 100 11/02/06 11/02/05 000 3.800 11/02 000 000 00 | | 0660P1DA6 | 100 | 04/10/06 | 02/07/06 | 000 | 4.545 | 4.581 | 99.217 | 50,000,000.00 | 49,608,625.00 |
| 22.76%(C) 4.444 4.223 99.335 775,000,000.00 100 03/21/06 02/22/06 000 4.510 4.523 99.335 775,000,000.00 100 03/30/06 02/22/06 000 4.520 4.520 99.335 775,000,000.00 100 03/30/06 02/22/06 000 4.520 4.520 100.000 100 03/30/06 02/22/06 000 4.520 4.520 100.000 100 04/22/06 02/12/06 000 4.500 4.500 100.000 100 04/22/06 02/12/06 000 4.500 4.500 100.000 100 07/15/06 07/15/05 000 3.600 3.600 100.000 100 07/15/06 07/15/05 000 3.600 3.600 100.000 100 07/15/06 07/15/05 000 3.600 3.600 100.000 100 07/15/06 07/15/05 000 3.600 3.600 100.000 100 07/15/06 07/15/05 000 3.600 3.600 100.000 100 07/15/06 07/15/05 000 3.600 3.600 100.000 100 07/15/06 07/15/05 000 3.600 3.600 100.000 100 07/15/06 07/15/05 000 3.600 3.600 100.000 100 07/15/06 07/15/05 000 3.600 3.600 100.000 100 07/15/05 07/15/05 000 3.600 3.600 100.000 100 07/15/06 07/15/05 000 3.600 3.600 100.000 100 07/15/06 07/15/05 000 3.600 3.600 100.000 100 07/15/05 07/15/05 07/15/05 07/15/05 07/15/05 07/15/05/05/05/05/05/05/05/05/05/05/05/05/05 | | 0660P1DJ7 | 100 | | 02/14/06 | 000 | 4.575 | 4.612 | 99.199 | 50,000,000.00 | 49,599,687.50 |
| 22.76*(C) 4.494 4.523 99.355 735,000,000.000 100 03/21/06 02/22/06 000 4.510 4.510 100.000 30,000.000.000 100 03/31/06 02/22/06 000 4.520 4.520 100.000 30,000.000.000 100 03/31/06 02/22/06 0000 4.520 4.520 100.000 30,000.000.000 100 03/31/06 02/22/06 000 4.520 4.520 100.000 50,000.000.00 100 04/17/06 02/22/06 000 4.600 100.000 50,000.000.00 100 04/17/06 02/13/06 000 4.600 4.600 100.000 50,000.000.00 100 04/18/06 02/13/06 000 4.600 4.600 100.000 50,000.000.00 100 04/18/06 02/13/06 000 4.600 4.600 100.000 50,000.000.00 100 04/18/06 02/13/06 000 4.600 4.600 100.000 50,000.000.00 100 04/18/06 02/13/06 000 4.600 4.600 100.000 50,000.000.00 100 04/18/06 02/13/06 000 3.800 100.000 295,000.000 00 100 100/18/06 11/02/05 000 3.800 100.000 100.000 100.000 00 100.102/06 11/02/05 000 3.800 100.000 100.000 100.000 00 | | | | | | | | | 1 1 2 2 2 2 1 | | |
| 100 03/21/06 02/02/06 000 4.510 4.510 100.000 39,000,000.00 100 03/31/06 02/22/06 000 4.520 4.520 100.000 59,000,000.00 100 03/31/06 02/22/06 000 4.520 4.520 100.000 59,000,000.00 100 03/31/06 02/22/06 000 4.520 4.520 100.000 59,000,000.00 100 03/31/06 02/22/06 000 4.600 4.600 100.000 59,000,000.00 100 04/18/06 02/13/06 000 4.600 4.600 100.000 59,000,000.00 100 04/28/06 02/13/06 000 4.620 4.620 100.000 59,000,000.00 100 04/28/06 02/13/06 000 4.620 4.620 100.000 59,000,000.00 100 01/28/06 02/13/06 000 3.800 100.000 29,000,000.00 100 100.000 100 100.000 100 100.000 100 1 | TAL (Inv Type) 81 COMMERCIAL | PAPER DISC | | 22.76% | (c) | | 4.494 | 4.523 | 99.355 | - 1 | 730,261,611.11 |
| 100 03/34/06 02/223/06 000 4.520 4.520 100.000 55,000,000.00 100 03/34/06 02/223/06 000 4.520 4.520 100.000 55,000,000.00 100 03/34/06 02/23/06 000 4.520 4.520 100.000 55,000,000.00 100 04/17/06 02/23/06 000 4.600 4.600 100.000 55,000,000.00 100 04/17/06 02/13/06 000 4.600 4.600 100.000 55,000,000.00 100 04/26/06 02/13/06 000 4.600 4.600 100.000 55,000,000.00 100 07/26/06 02/13/06 000 4.620 4.620 100.000 55,000,000.00 100 07/26/06 02/13/06 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.000 100.000 100.000 00 100 100.000 000 000 000 000 000 000 000 | WFB | 9497P4F57 | 100 | 03/21/06 | 02/02/06 | | 4.510 | 4.510 | 100.000 | 30,000,000.00 | 30,000,000.00 |
| 100 03/31/06 02/08/06 000 4.520 4.520 100.000 59.000.000.00 100 03/31/06 02/25/06 000 4.520 4.520 100.000 59.000.000.00 100 04/12/06 02/15/06 000 4.600 4.600 100.000 59.000.000.00 100 04/12/06 02/15/06 000 4.620 4.620 100.000 59.000.000.00 100 04/26/06 02/15/06 000 4.620 4.620 100.000 59.000.000.00 100 10/16/06 07/16/05 000 3.000 100.000 100.000.00 100 10/20/06 11/02/05 000 3.000 100.000 100.000 100.000.00 100 10/20/06 11/02/05 000 3.000 100.000 100.000 100.000.00 100 10/20/06 11/02/05 000 3.000 100.000 100.000.00 100 100 100.000.000 10 | | 9497P4M91 | 100 | 03/30/06 | 02/22/06 | 000 | 4.520 | 4.520 | 100.000 | 35,000,000.00 | 35,000,000.00 |
| 100 03/31/06 02/23/06 000 4:500 100:000 35,000;000.00 100 04/17/06 02/13/06 000 4:600 4:600 100:000 55,000;000.00 100 04/17/06 02/13/06 000 4:600 4:600 100:000 55,000;000.00 100 04/18/06 02/13/06 000 4:600 4:600 100:000 55,000;000.00 100 07/18/06 02/13/06 000 4:600 4:600 100:000 55,000;000.00 100 07/18/06 07/18/05 000 3:800 100:000 100:000 00 100 11/02/06 11/02/05 000 3:800 100:000 100:000 00 100 11/02/06 11/02/05 000 3:800 100:000 100:000 00 100 11/02/06 11/02/05 000 3:000 100:000 100:000 00 100 11/02/06 11/02/05 000 3:000 100:000 100:000 00 100 11/02/06 11/02/05 000 3:000 100:000 100:000 00 100 11/02/06 11/02/05 000 3:000 100:000 000 100:000 000 100 11/02/06 11/02/05 000 3:000 100:000 000 100:000 000 000 000 000 | | 9497P4J87 | 100 | | | 000 | 4.520 | 4.520 | 100.000 | 50,000,000.00 | 50,000,000.00 |
| 100 04/12/66 02/15/96 000 4.600 4.600 100.000 55.000;000.00 110 04/12/66 02/15/96 000 4.600 4.600 100.000 55.000;000.00 110 04/26/96 02/15/96 000 4.620 4.620 100.000 55.000;000.00 100 04/26/96 02/15/96 000 4.620 4.620 100.000 55.000;000.00 100 10/16/96 07/16/95 000 3.800 100.000 100.000 100 11/02/96 11/02/95 000 3.800 100.000 100.000 100.000.00 REPORT 707ALS ASSERT 707ALS ASSER | | 9497P4N66 | 100 | 03/31/06 | 02/22/06 | 000 | 4.520 | 4.520 | 100.000 | 30,000,000,00 | |
| 100 04/18/06 02/13/06 000 4.600 100.000 5000.000.000 100 04/28/06 02/13/06 000 4.620 4.620 0.000 000 50.000.000 100 07/28/06 02/15/06 000 4.550 4.550 100.000 259.000.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 11/02/06 11/02/05 000 3.800 100.000 100.000 00 100 100/000.00 100.000 100.000 000 000.000 000 100 100/000.00 100.000 0 | | 06050GQN3 | 100 | 04/17/06 | 02/15/06 | 000 | 4.600 | 4.600 | 100,000 | 50,000,000.00 | |
| 100 04/26/06 02/15/06 000 4.520 4.620 100.000 50.000.000.00 9.19¢(C) 4.563 4.563 100.000 295,000,000.00 100 07/16/06 07/16/05 000 3.800 100.000 100.000 101 1/02/06 11/02/05 000 3.000 3.000 100.000 100.000 REPORT 707ALS ASSETS FIXED 4.1 4.3 4.9 4.9 146, 3.14.00 0.00 | | 06050GOM5 | 100 | 04/18/06 | 02/13/06 | 000 | 4.600 | 4.600 | | 50.000.000.00 | 50.000.000.00 |
| 9.19¢(C) 4.563 4.563 100.000 295,000,000.000 100 07/16/06 07/16/05 000 3.800 100.000 100.000 1100.000.00 1100.000 1100.000 100.000 100.000 100.000.0 | BOA | 06050GQP8 | 100 | 04/26/06 | 02/15/06 | 000 | 4.620 | 4.620 | | 50,000,000.00 | |
| 100 07/16/06 07/16/05 000 3.800 3.800 100.000 100.000 100.000 100 11/02/05 11/02/05 000 3.000 3.000 100.000 100.000 100.000 100 11/02/05 11/02/05 000 3.400 3.400 100.000 200.000 00 200.001 PREPORT TOTALS TAYEN 4 211 4 349 491 464 3.33.500 000 00 3.000 | TAL (Inv Type) 91 NEGOTIABLE | C.D.'S | | 9.19% | (c) | | 4.563 | 4.563 | 100.000 | | 295,000,000.00 |
| 100 07/18/06 07/18/05 000 3.080 3.000 100,000 100,000 00 100,000 00 100,000 00 100,000 00 100,000 00 100,000 00 100,000 00 00 00 00 00 00 00 00 00 00 00 | | | | | | | | | | | |
| (2) (2) (3,400 3,400 100,000 200,000,000 8RPORT TOTALS (2) (3,400 100,000 100, | 800 PUBLIC TIME DEPOSIT 973 MISSION AREA FED CR | | 100 | 07/16/06 | 07/16/05 | | 3.800 | 3.800 | 100.000 | | 100,000.00 |
| TOTALS ===== | TAL (Inv Type) 1010 PUBLIC TI | ME DEPOSIT | | .018 | (C) | | 3.400 | 3.400 | 100.000 | 200,000.00 | 200,000.00 |
| The state of the s | | | | ASSETS | | KED | 4.211 | 4.399 | 99.196 | 3.235.200.000.00 | 3.209.201.745.12 |



| | PAGE: 1 | RUN: 03/01/06 10:08:45 | | BOOK VALUE | 100,000.00 |
|------------------------------|-----------------------------|------------------------|--|---|--|
| | | RUN: 0 | | PAR VALUE SHARES | 100,000.00 |
| 00 | 1 4 8 7 | | | BOOK | 100.000 |
| NCIS | 5 4 - | R | 90/1 | TRDNG | 3.800 |
| FRA | 15-5 | SNTO | DF 2/28 ANK IS | CUPN | 3.800 |
| SAN | 4 | NO | NG AS (| SAF/ PURP | 0000 |
| B 0 | ALY | E Z | NTS OUTSTANDING AS OF MAJOR SORT KEY IS BANK SETTLEMENT DATE BASIS | PURCHAS | 07/16/0 |
| CITY/COUNTY OF SAN FRANCISCO | MR. DANIEL DALY 415-554-448 | INVESTMENT INVENTORY | INVESTMENTS OUTSTANDING AS OF 2/28/06 MAJOR SORT KEY IS BANK SETTLEMENT DATE BASIS | MATURITY PURCHASE SAF/ CUPN (TICKER) DATE PURP RATE | 100 07/16/06 07/16/05 000 3.800 3.800 100.000 100 11/02/06 11/02/05 000 3.000 3.000 100.000 |
| 00/3 | DAN | > N I | INVES | FUND NO. | 100 |
| CIT | M R | | | CUSIP | |
| | | | | DESCRIPTION | A 40800 PUBLIC TIME DEPOSIT A 40973 MISSION AREA FED CR |
| 7 | | (SIRPT) | | INVSMT NO. | A 4097 |

3.400 3.400 100.000 200,000.00 200,000.00 3.400 3.400 100.000

FIXED

100.00%(C) REPORT TOTALS ASSETS F

SUBTOTAL (Bank Code) 19 BANK OF NEW YORK



FRANCISCO SAN 7 OF CITY/COUNTY

| | | | FUND | 100 | | POOLE | POOLED FUNDS | | | |
|-----------------------------------|------|------|----------------------|------------------|-------|--------|-------------------------------------|-----------------------------|---------------------------|----------------------------|
| DESCRIPTION/POOL# MEMO | BANK | BROK | MATURITY /ENTRY | TRADE/ SETTLE | TYP Y | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE PREM / (DISC) | (INTEREST) AMORT/(ACCRET) | (GAIN) /LOSS SETTLEMENT |
| PMC DISCOUNT NOTES | 19 | 4.0 | 02/14/06 | 02/14/06 | MAR | 3.870 | -42.000.000.00 | -41.376.930.00 | -623.070.00 | |
| | | , | 03/01/06 | | | 3.928 | | | | 42,000,000.00 |
| 40916 FEDERAL NATL MTG ASSN | 19 | 43 | 02/08/06 | | MAT | 3,900 | -30,000,000.00 -29,574,250.00 | -29,574,250.00 | -425,750.00 | 0000000 |
| REDREAT. NATE ASSN | 1 9 | 4.0 | 03/07/06 03/33/06 | 02/08/06 | EWN | 3.956 | -50 000 000 00 | -49 216 597 22 | 87 CON FRT- | 30,000,000.00 |
| Need bin dien | 1 | | 03/01/06 | | TWE | 3.952 | 00.000,000,000 | 22.166,012,62- | 07.30# (00.1 | 50,000,000.00 |
| 40964 JP MORGAN CHASE CP | 19 | 16 | 02/01/06 | | MAT | 4.160 | -50,000,000.00 -49,474,222.22 | -49,474,222.22 | -525,777.78 | |
| | 1.9 | 40 | 02/03/06 | 02/01/06 | MAT | 4.175 | -50.000.000.00 | -49.472.326.39 | -527.673.61 | 50,000,000.00 |
| | | | 03/01/06 | | | 4.220 | | | | 50,000,000.00 |
| | 19 | 40 | 02/06/06 | 02/06/06 | MAT | 4.175 | -50,000,000.00 | -49,454,930.56 | -545,069.44 | 000 000 |
| | 19 | 40 | 02/21/06 | | MAT | 4.190 | -50,000,000,00 -49,365,680,56 | -49,365,680,56 | -634,319.44 | 30,000,000.00 |
| | | | 03/01/06 | | | 4.244 | | | | 50,000,000.00 |
| | 13 | 40 | 02/06/06 | 02/06/06 | MAT | 4.175 | -25,000,000.00 | -24,727,465.28 | -272,534.72 | 000 000 50 |
| 40972 FEDERAL HOME LOAN DISC | 19 | 68 | 02/08/06 | | MAT | 4.090 | -50,000,000.00 | -49,483,069.44 | -516,930.56 | 23,000,000.00 |
| N 40977 REDEBAL HOME LOAN DISC | 0 | 0 8 | 03/01/06 | 02/08/06 | E | 4.133 | A 2 2 2 2 2 2 4 C - 00 000 000 3C | A 750 975 60 | -340 343 06 | 50,000,000.00 |
| | | • | 03/01/06 | | ***** | 4.109 | | | 200 | 25.000.000.00 |
| 40981 FEDERAL HOME LOAN DISC | 1.9 | 40 | 02/03/06 | 02/03/06 | MAT | 4.070 | -13,000,000.00 -12,880,952.50 | -12,880,952.50 | -119,047.50 | |
| 40982 FMC DISCOUNT NOTES | 19 | 40 | 03/01/06 | 02/03/06 | MAT | 4.108 | -12,000,000,00 | -11,883,975.00 | -116.025.00 | 13,000,000.00 |
| W. 40986 PEDERAL, NATL, MTG ASSN | - | 45 | 03/01/06 | 02/07/06 | E | 4.135 | -35 000 000 00 | -34 758 576 39 | -241 423 61 | 12,000,000.00 |
| | | | 03/01/06 | | | 4.130 | | | | 25,000,000.00 |
| 40987 FNMA DISCOUNT NOTES | 19 | 45 | 02/24/06 | 02/24/06 MAT | MAT | 4.116 | -10,000,000.00 | -9,884,523.33 | -115,476.67 | 000 000 |
| 40994 FMC DISCOUNT NOTES | 1.9 | 45 | 02/07/06 | | MAT | 4.090 | -20,000,000,000.00 -19,809,133.33 | -19,809,133.33 | -190,866.67 | |
| Y 40999 RNMA DISCOUNT NOTES | 10 | Q.V | 03/01/06 | 02/07/06 | E | 4.129 | 00 000 000 36 | 24 641 275 | 00 300 030 | 20,000,000.00 |
| | - | , | 03/01/06 | | TWI | 4.183 | 00.000,000,00 | -34,041,773.00 | -336,223.00 | 35,000,000.00 |
| 41000 FNMA DISCOUNT NOTES | 19 | 42 | 02/15/06 | 02/15/06 | MAT | 4.140 | -50,000,000.00 | -49,488,250.00 | -511,750.00 | 0000 |
| DISCOUNT NOTES | 1.9 | 89 | 02/07/06 | | MAT | 4.105 | -25,000,000,00 -24,769,093.75 | -24,769,093.75 | -230,906.25 | 20,000,000.00 |
| | | | 03/01/06 | | | 4.143 | | | | 25,000,000.00 |
| | 1.9 | 40 | 02/01/06 | 02/01/06 | MAT | 4.283 | -50,000,000.00 | -49,672,826.39 | -327,173.61 | 000 |
| | 1.9 | 4.0 | 02/01/06 | | MAT | 4.283 | -30,000,000.00 -29,803,695.83 | -29,803,695.83 | -196,304.17 | 20,000,000,00 |
| | | | 03/01/06 | 02/01/06 | | 4.311 | | | | 30,000,000.00 |
| | 1.9 | 40 | 02/01/06 | 02/01/06 | MAT | 4.328 | -50,000,000.00 | -49,677,500.00 | -322,500.00 | 50.000.000.00 |
| | 1.9 | 4.0 | 02/08/06 | | MAT | 4.330 | 4.330 -50,000,000,00 -49,651,194.44 | -49,651,194.44 | -348,805.56 | |
| | | | 03/01/06 | 02/08/06 | | 4.360 | | | | 50,000,000.00 |



FRANCISCO Z MR. DANIEL DALY

| * ACTIV | ACTIVE TRANSACTIONS * | | | DETAIL : | DETAIL TRANSACTION REPORT - | N REF | PORT - F | FIXED INCOME | | DIM. 03/03 | PAGE: 2 |
|---|------------------------------------|------|------|--------------------|-----------------------------|-------|----------|-------------------------------|---|------------------------------|---------------------------|
| | | | | | SETTLEME | INT D | E | 000 | | | |
| | | | | FUND | 100 | | POOLE | POOLED FUNDS | | | |
| INV # USER | DESCRIPTION/POOL# | BANK | BROK | MATURITY /ENTRY | TRADE/ SETTLE | TYP Y | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE PREM / (DISC) | (INTEREST) AMORT/(ACCRET) | (GAIN)/LOSS SETTLEMENT |
| 1 | | 1 | 1 1 | | | | | | | | |
| 41040 | BOA CP | 1.9 | 4.0 | 02/01/06 | 02/01/06 | MAT | 4.330 | -50,000,000.00 | -49,657,208.33 | -342,791.67 | |
| 41042 | BOA CP | - 6 | 4.0 | 03/01/06 | 02/07/06 | FAM | 4.360 | - 50 000 000 00 - | -49.632.305.56 | -367.694.44 | 50,000,000.00 |
| amy | | 1 | , | 03/01/06 | 02/13/06 | 1441 | | | | | 50,000,000.00 |
| 41043 | 41043 US BANK CP | 13 | 44 | 02/14/06 | 02/14/06 | MAT | | -50,000,000.00 | -49,628,000.00 | -372,000.00 | |
| amy 41046 | LY 41046 PEDERAL HOME LOAN DISC | 0 | 0.7 | 03/01/06 | 02/14/06 | EXX | 4.352 | - 50 000 000 00- | -49 679 166 67 | -320 833 33 | 50,000,000.00 |
| amy | TO CETT | 64 | ò | 03/01/06 | 02/08/06 | MA. | 4.227 | | 10.001,610,6#- | 00.000.000 | 50,000,000.00 |
| 41047 | 41047 FEDERAL HOME LOAN DISC | 1.9 | 87 | 02/09/06 | 02/09/06 | MAT | 4.200 | - 50,000,000.00- | -49,673,333.33 | -326,666.67 | |
| amy | ATOAS PEDI: HOME LOAN DV CONC | 0 | 8 | 03/01/06 | 02/09/06 | E | 4.228 | 000 000 000 | 49 636 750 00 | 00 030 030 | 50,000,000.00 |
| amy | í | 7 | , | 03/01/06 | 02/15/06 | | 4.261 | 00.000,000,00 | 00.00, '000' '** | 00.000,4000 | 50,000,000,00 |
| 41053 | FMC DISCOUNT NOTES | 19 | 40 | 02/07/06 | 02/07/06 | MAT | 4.200 | - 50,000,000.00- | -49,690,833.33 | -309,166.67 | |
| ату | | | | 03/01/06 | 02/01/06 | | | | | | 50,000,000.00 |
| 41054 FMC | FMC DISCOUNT NOTES | 1.9 | 40 | 02/06/06 | 02/06/06 | MAT | | -48,000,000.00 | -47,724,946.67 | -275,053.33 | 00000000 |
| 41055 | BOS CD | 10 | A D | 03/01/06 | 02/06/06 | E K M | 4.234 | 00 000 000 03- | C3 316 523 04- | -343 503 33 | 48,000,000.00 |
| amy | | 4 | ř | 03/01/06 | 02/14/06 | | 4.370 | | 0.014,000,00 | 11.000.000 | 50.000.000.00 |
| 41067 WFB | WFB CD | 19 | 41 | 02/07/06 | 02/07/06 | MAT | | -50,000,000.00 | -50,000,000.00 | -209,513.89 | |
| amy | | | | 03/01/06 | 02/01/06 | | 4.310 | | | | 50,209,513.89 |
| 69015 | FEDERAL HOME LOAN DISC | 1.9 | 40 | 02/03/06 | 02/03/06 | MAT | 4.170 | - 50,000,000.00 | -49,837,833.33 | -162,166.67 | 000 000 |
| 41071 FMC | FMC DISCOUNT NOTES | 19 | 87 | 02/07/06 | 02/03/06 | MAT | 4.190 | -20.000.000.00 | -19.925.511.11 | -74.488.89 | 00.000,000,00 |
| amy | | | | 03/01/06 | 02/01/06 | | 4.206 | | | | 20,000,000.00 |
| 41072 | 41072 FNMA DISCOUNT NOTES | 19 | 83 | 02/21/06 | 02/21/06 | MAT | 4.170 | -50,000,000.00 | -49,750,958.33 | -249,041.67 | |
| amy | | | | 03/01/06 | 02/21/06 | | 4.191 | | | | 20,000,000.00 |
| 41074 FMC | FMC DISCOUNT NOTES | 19 | 43 | 02/07/06 | 02/07/06 | MAT | 4.180 | -49,000,000.00 | -48,840,695.56 | -159,304.44 | 49 000 000 00 |
| 41076 WFB | WFB CD | 19 | 4.1 | 02/08/06 | 02/08/06 | MAT | 4.320 | - 50,000,000,00 | -50,000,000.00 | -174,000.00 | |
| amy | | | | 03/01/06 | 02/08/06 | | 4.320 | | | | 50,174,000.00 |
| 41077 WFB | WFB CD | 13 | 41 | 02/21/06 | 02/21/06 | MAT | 4.380 | - 50,000,000.00 | -50,000,000.00 | -255,500.00 | 50 255 500 00 |
| 41078 | 41078 FEDERAL HOME LOAN DISC | 1.9 | 43 | 02/08/06 | 02/08/06 | MAT | 4.220 | - 50.000.000.00 | -49.835.888.89 | -164.111.11 | 00.000,000,000 |
| amy | | | | 03/01/06 | 02/08/06 | | 4.234 | | | | 50,000,000.00 |
| 41079 FMC | FMC DISCOUNT NOTES | 19 | 43 | 02/14/06 | 02/14/06 | MAT | 4.255 | - 50,000,000.00- | -49,834,527.78 | -165,472.22 | |
| amy 41080 FMC | FMC DISCOUNT NOTES | 1 9 | 43 | 03/01/06 | 02/14/06 | T Z M | 4.269 | - 40 000 000 00- | -39 867 623 33 | -130 377 78 | 50,000,000.00 |
| amy | | | | 03/01/06 | 02/14/06 | | 4.269 | | 3 | | 40,000,000,00 |
| 41082 FMC | FMC DISCOUNT NOTES | 19 | 8.7 | 02/27/06 | 02/27/06 | MAT | | -14,000,000.00 | -13,933,577.78 | -66,422.22 | |
| 41085 | 4 1085 FNMA DISCOUNT NOTES | 19 | 40 | 03/01/06 | 02/27/06 | EW | 4.290 | - 30 000 000 08- | -29 896 083 33 | -103 916 67 | 14,000,000.00 |
| amy | | | | 03/01/06 | 02/21/06 | | | | | | 30,000,000.00 |
| 41086 | 41086 WFB CP | 19 | 41 | 02/08/06 | 02/08/06 | MAT | | -50,000,000.00 -49,903,111.11 | -49,903,111.11 | -96,888.89 | |
| dmy | | | | 03/01/06 | 02/08/06 | | 4.368 | | | | 50,000,000.00 |



CITY/COUNTY OF SAN FRANCISCO M. D. DANIEL DALY 4 15-554-4487 DETAL TRANSACTION REPORT - FIXED INCOME 02/01/06 TO 02/28/06

| * ACTIVE | E TRANSACTIONS * | E E | | D A N I E L DETAIL TRANS 02, SET | A N I E L D A L X DETALL TRANSACTION REPORT - 02/01/06 TO 02/28/0 SETTLEMENT DATE BASIS FUND: 100 | N REPO N TO | /28 BAS DOLI | IS - 5 5 4 - 4 FIXED INCOME /06 ES ED FUNDS | 20 20 | RUN: 03/01/06 | PAGE: 3 |
|---------------|------------------------------|--------|------|----------------------------------|---|----------------|--------------------|---|---|--|---------------------------|
| INV # USER | DESCRIPTION/POOL# | BANK I | BROK | MATURITY /ENTRY | TRADE/ SETTLE | TXN CO | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE PREM / (DISC) | (INTEREST) AMORT/(ACCRET) | (GAIN)/LOSS SETTLEMENT |
| 41000 | MOOK OWN TANK TANGED | 1 0 | | 70700700 | | 1 5 | | | 000000000000000000000000000000000000000 | 00 00 00 00 00 00 00 00 00 00 00 00 00 | |
| 41007 amy | PEDERAL MATE | T 3 | ≠ | 03/01/06 | 02/22/06 | MAT | | -30,000,000.00 | -29,092,300.00 | TO | 30,000,000.00 |
| 0.88 | WFB CD | 19 | 41 | 02/15/06 | | MAT | | -25,000,000.00 | -25,000,000.00 | -65,187.50 | |
| amy 41092 | a ch | 10 | V | 03/01/06 | 02/15/06 | Carro | 4.470 | 20 000 000 00 | 79 700 666 67 | | 25,065,187.50 |
| amy | 500 | 13 | ř | 02/06/06 | | FUNC | 4.517 | 00.000,000,00 | -299,333.33 | | -49,700,666.67 |
| 41093 | BOA CP | 19 | 40 | 04/04/06 | | PURC | 4.530 | 50,000,000.00 | 49,609,916.67 | | 2000000 |
| 41094 | JP MORGAN CP | 19 | 16 | 03/06/06 | 02/01/06 | PURC | 4.300 | 50,000,000.00 | 49,794,208.33 | | -49,009,910.01 |
| amy | | | | 02/06/06 | | | 4.509 | | -205,791.67 | | -49,794,208.33 |
| 960 | WFB CD | 19 | 41 | 03/21/06 | 02/02/06 | PURC | 4.510 | 30,000,000.00 | 30,000,000.00 | | 00 000 000 |
| 41096 | 41096 FEDERAL HOME LOAN DISC | 19 | 45 | 03/03/06 | | PURC | 4.405 | 50,000,000.00 | 49,828,694.44 | | 00,000,000 |
| amy | | , | | 02/06/06 | 02/03/06 | | 4.420 | | -171,305.56 | | -49,828,694.44 |
| 41097 amv | FEDERAL HOME LOAN DISC | 19 | 45 | 03/03/06 | 02/03/06 | PURC | 4.405 | 50,000,000.00 | 49,828,694.44 | | -49.828.694.44 |
| 41098 | 41098 FEDERAL HOME LOAN DISC | 1.9 | 43 | 04/07/06 | 02/03/06 | PURC | 4.450 | 31,000,000.00 | 30,758,587.50 | | |
| amy | | , | | 02/06/06 | 02/03/06 | | 4.485 | | -241,412.50 | | -30,758,587.50 |
| 41049 amv | BOA CF | 19 | 40 | 04/04/06 | 02/06/06 | PURC | 4.540 | 50,000,000.00 | -359 416 67 | | -49 640 583 33 |
| 41100 | BOA CP | 1.9 | 40 | 04/04/06 | 02/06/06 | PURC | 4.540 | 50,000,000.00 | 49,640,583.33 | | |
| amy | | | | 02/06/06 | | | 4.573 | | -359,416.67 | | -49,640,583.33 |
| 41101 | FMC DISCOUNT NOTES | 19 | 43 | 90/60/50 | 02/06/06 | PURC | 4.515 | 17,000,000.00 | 16,803,848.33 | | 16 000 040 00 |
| 41102 | FNMA DISCOUNT NOTES | 1.9 | 40 | 00/00/00 | | PURC | 4.530 | 50,000,000.00 | 49,257,583.33 | | T0,000,040.00 |
| amy | | | | 02/07/06 | | | 4.598 | | -742,416.67 | | -49,257,583.33 |
| 41103 | FMC DISCOUNT NOTES | 19 | 43 | 90/60/50 | 02/01/06 | PURC | 4.515 | 50,000,000.00 | 49,429,354.17 | | |
| 41104 | WFB CP | 1.9 | 41 | 03/01/06 | 02/01/06 | PURC | 4.480 | 50.000.000.00 | 49.825.777.78 | | -49,429,354.17 |
| amy | | | | 02/01/06 | | | 4.496 | | -174,222.22 | | -49,825,777.78 |
| 41105 | BOA CP | 1.9 | 40 | 04/10/06 | 02/07/06 | PURC | 4.545 | 50,000,000.00 | 49,608,625.00 | | |
| 41106 | T NOTE (99.12) | 1.9 | 40 | 11/30/07 | | PURC | 4.250 | 20.000.000.00 | 20.038.461.54 | | -49,608,625.00 |
| amy | | | | 02/10/06 | | | 4.611 | | 38,461.54 | | -20,038,461.54 |
| 41107 | FNMA DISCOUNT NOTES | 1.9 | 83 | 03/17/06 | 02/08/06 | PURC | 4.360 | 20,000,000.00 | 49,775,944.44 | | |
| 41108 | FINMA DISCOUNT NOTES | 1.9 | 87 | 03/29/06 | 02/08/06 | PURC | 4.380 | 35.000.000.00 | 34.789.436.11 | | -49,775,944.44 |
| amy | | | | 02/10/06 | | | 4.447 | | -210,563.89 | | -34,789,436.11 |
| 41109 | FNMA DISCOUNT NOTES | 1.9 | 8.7 | 03/29/06 | | PURC | 4.420 | 35,000,000.00 | 34,789,436.11 | | |
| amy | COTO MEOT SMOD ISSUED | 0 | 4 | 02/10/06 | 02/08/06 | California | 4.447 | 0000 | -210,563.89 | | -34,789,436.11 |
| amy | TEDENAL HOME HOME DIOC | - | 7 | 02/10/06 | | PURC | 4.415 | 10,000,000.00 | 9,965,777.78 | | -9,965,777.78 |
| 41111 | 41111 FMC DISCOUNT NOTES | 1.9 | 8.7 | 03/27/06 | 02/08/06 | PURC | 4.420 | 50,000,000.00 | 49,711,472.22 | | |
| amy | | | | 02/10/06 | 02/08/06 | | 4.446 | | -288,527.78 | | -49,711,472.22 |



5 - 5 5 4 - 4 4 8 7 RANCISCO ſs, z ď CO. 0 CITY/COUNTY OF

| * ACTIVE TRANSACTIONS * | | | DETAIL | DETAIL TRANSACTION REPORT 02/01/06 TO 02/ | ON REP | ORT - F 02/28/06 | FIXED INCOME | | RUN: 03/0 | PAGE: 4 RUN: 03/01/06 10:08:43 |
|------------------------------|------|------|----------|--|--------|---------------------|---|----------------|-----------------|-----------------------------------|
| | | | FUND | | SNT DA | 100 POOLED | D FUNDS | | | |
| | | BROK | | | TXN | COUPON | PAR VALUE | BOOK VALUE | (INTEREST) | (GAIN)/LOSS |
| USER MEMO | CASH | DATE | /ENTRY | SETTLE | TYPY | YIELD | ORIGINAL FACE | PREM / (DISC) | AMORT/ (ACCRET) | SETTLEMENT |
| 41112 BOA CP | 1.9 | 40 | 03/29/06 | 02/08/06 | PURC | 4.500 | 50,000,000.00 | 49,693,750.00 | | |
| | | | 02/10/06 | | | 4.528 | | -306,250.00 | | -49,693,750.00 |
| 41113 BOA CP | 19 | 40 | 03/30/06 | | PURC | 4.500 | 20,000,000.00 | 49,687,500.00 | | 000 |
| 41114 WFB CD | 19 | 76 | 03/31/06 | 02/08/06 | PURC | 4.520 | 50.000.000.00 | 50.000.000.00 | | -49,687,500.00 |
| | | | 02/10/06 | | | 4.520 | | | | -50,000,000.00 |
| 41115 FEDERAL HOME LOAN DISC | 19 | 40 | 03/08/06 | | PURC | 4.390 | 40,000,000.00 | 39,868,300.00 | | |
| amy 41116 BOA CD | 1.9 | 4.0 | 02/10/06 | 02/09/06 | PURC | 4.405 | 50.000.000.00 | 50.000.000.00 | | -39,868,300.00 |
| amy | | | 02/14/06 | | | 4.600 | | | | -50,000,000.00 |
| 41117 FNMA DISCOUNT NOTES | 13 | 87 | 03/29/06 | | PURC | 4.420 | 50,000,000.00 | 49,736,027.78 | | 00 000 000 |
| 41118 FEDERAL HOME LOAN DISC | 1.9 | 45 | 02/14/06 | 02/14/06 | PURC | 4.460 | 50.000.000.00 | 49.615.944.44 | | -49,736,027.78 |
| amy | | | 02/14/06 | | | 4.495 | | -384,055.56 | | -49,615,944.44 |
| 41119 FEDERAL HOME LOAN DISC | 19 | 45 | 05/12/06 | | PURC | 4.510 | 10,000,000.00 | 9,891,008.33 | | 0000 |
| 41120 FMC DISCOUNT NOTES | 19 | 87 | 03/31/06 | 02/14/06 | PITE | 4.550 | 35,000,000,00 | 34 806 625 00 | | -9,891,008.33 |
| amy | | | 02/14/06 | | | 4.445 | | -193,375.00 | | -34,806,625.00 |
| 41121 BOA CP | 19 | 40 | 04/18/06 | | PURC | 4.575 | 50,000,000.00 | 49,599,687.50 | | |
| 2000 | | , | 02/14/06 | | | 4.612 | 000000000000000000000000000000000000000 | -400,312.50 | | -49,599,687.50 |
| ALLEZ UNION BAINK CF | η. | 9.5 | 03/28/06 | 02/14/06 | PURC | 4.500 | 00.000,000.00 | 49,737,500.00 | | -49 737 500 00 |
| 41123 T NOTE (99.13) | 19 | 40 | 12/31/07 | | PURC | 4.375 | 50,000,000.00 | 49,979,141.49 | | |
| àmy | | | 02/14/06 | _ | | 4.709 | | -20,858.51 | | -49,979,141.49 |
| | | 40 | | | SALE | 4.375 | -50,000,000.00 | -49,979,141.49 | -36,256.91 | -39,062.50 |
| | | | 02/21/06 | | | 4.709 | | 20,858.51 | | 50,054,460.90 |
| 41124 BOA CD | 5 | 40 | 04/17/06 | 02/15/06 | PURC | 4.600 | 50,000,000.00 | 50,000,000.00 | | 250 000 000 000 00 |
| 41125 BOA CD | 19 | 40 | 04/26/06 | | PURC | 4.620 | 50,000,000.00 | 50,000,000.00 | | |
| | | | 02/14/06 | | | 4.620 | | | | -50,000,000.00 |
| 41126 UNION BANK CP | 19 | 46 | 03/28/06 | | PURC | 4.500 | 25,000,000.00 | 24,871,875.00 | | |
| 41127 TREASURY BILLS | 1.9 | 4.3 | 02/12/06 | 02/15/06 | PITRO | 4.523 | 10.000.000.00 | 9 832 750 00 | | -24,871,875.00 |
| amy | | | 02/21/06 | | | 4.536 | | -167,250.00 | | -9,832,750.00 |
| 41128 FNMA DISCOUNT NOTES | 1.9 | 87 | 04/10/06 | | PURC | 4.430 | 50,000,000.00 | 49,704,666.67 | | |
| | | - | 02/21/06 | | | 4.456 | 6 | -295,333.33 | | -49,704,666.67 |
| ATTY PEDERAL HOME LOAN DISC | 4 | 0.5 | 02/21/06 | 02/21/06 | PURC | 4 518 | 50,000,000.00 | 49,632,479.17 | | -49 632 479 17 |
| 41130 FMC DISCOUNT NOTES | 1.9 | 87 | 04/11/06 | | PURC | 4.420 | 50,000,000.00 | 49,699,194.44 | | |
| | | | 02/21/06 | | | 4.447 | | -300,805.56 | | -49,699,194.44 |
| AILSI FMC DISCOUNT NOTES | 1.9 | 4.3 | 04/12/06 | 02/21/06 | PURC | 4.450 | 50,000,000.00 | 49,690,972.22 | | 20 CTP 0PA PA- |
| 41132 WFB CD | 1.9 | 4.1 | 03/30/06 | | PURC | 4.520 | 35,000,000.00 | 35,000,000.00 | | |
| amy | | | 02/23/06 | | | 4.520 | | | | -35,000,000.00 |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DENAL PRANSACTION REPORT - FYXED INCOME * ACTIVE TRANSACTIONS *

| PURSOCREPTION/POOL4 BANK BROW ANGINE TO ANGINE AGAIN TO ANGINE BOOK WALLE (CARH DATE FROM THE PROPERTY (ACCEPT) SETTLEMENT ANGINE AGAIN TO ANG | TRANSACTIONS * | | | DETAIL T | DETAIL TRANSACTION REPORT - F 02/01/06 TO 02/28/06 SETTLEMENT DATE BASIS FUND: 100 POOLED | ON REPC | 28/(3ASI | FIXED INCOME 5 5 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 | | RUN: 03/0 | PAGE: 5 RUN: 03/01/06 10:08:43 |
|--|----------------|------|------|--------------------|--|---------|--------------|---|-----------------------------|------------------------------|-----------------------------------|
| 19 4 10/11/06 02/22/06 FURC 4.520 30,000,000.0 14,974,288.75 19 4 02/22/06 FURC 4.520 30,000,000.0 14,974,288.75 19 4 02/22/08 02/280/06 FURC 4.525 15,000,000.0 14,974,288.75 19 4 02/22/08 02/280/06 FURC 4.525 15,000,000.0 14,974,288.75 19 4 02/22/08 02/280/06 FURC 4.716 15,000,000.0 14,974,288.75 19 6 02/22/08 02/280/06 FURC 4.716 15,000,000.0 14,974,288.75 19 8 02/22/08 02/280/06 FURC 4.716 15,000,000.0 0 14,974,288.75 19 8 02/22/08 02/280/06 FURC 4.716 15,000,000.0 0 14,974,288.75 19 8 02/22/08 02/280/06 FURC 4.716 15,000,000.0 0 14,974,288.75 19 8 02/22/08 02/280/06 FURC 4.716 15,000,000.0 0 14,974,288.75 19 8 02/22/08 02/280/06 FURC 4.716 15,000,000.0 0 14,974,288.75 19 8 02/280/06 FURC 4.716 15,000,000.0 0 129,966,341.67 19 8 02/280/06 FURC 4.731 15,000,000.0 0 129,966,341.67 19 8 02/280/06 FURC 4.731 15,000,000.0 0 129,966,341.67 19 8 02/280/06 FURC 4.731 15,000,000.0 0 129,966,341.67 177,500.000 18 02/280/06 FURC 4.731 15,000,000.0 0 129,966,341.67 177,500.000 177,500.000 177,500.000 | #TOOD | BANK | BROK | MATURITY /ENTRY | | TYP YI | UPON | PAR VALUE ORIGINAL FACE | BOOK VALUE PREM / (DISC) | (INTEREST) AMORT/(ACCRET) | (GAIN)/LOSS SETTLEMENT |
| 19 40 27220 6 2022 2022 2022 | | | | 20/16/60 | 90700700 | | | 0000000 | | | |
| 19 40 02/29/08 02/28/06 FURC 4.716 1.25,000,000.00 14,914,218.75 1.000,000.00 19,914,218.75 1.000,000.0 | | ì | F | 02/23/06 | 02/22/06 | | 4.520 | | | | -30,000,000.00 |
| 19 40 02/23/06 02/28/06 02/23/06 02/28/06 19 45 02/28/06 02/28/06 19 45 02/28/06 02/28/06 19 90 02/28/06 19 9 | (7) | 1.9 | 40 | 02/29/08 | 02/28/06 | _ | 4.625 | 15,000,000.00 | 14,974,218.75 | | |
| 19 43 0.723/98 02.728/06 ptpc 4.716 0.723/08 02.728/06 ptpc 4.716 19 50.723/08 02.728/06 ptpc 4.716 0.723/08 02.728/06 ptpc 4.716 19 80.723/08 02.728/06 ptpc 4.716 0.723/08 02.728/06 ptpc 4.716 19 80.723/08 02.728/06 ptpc 4.716 0.723/08 02.728/06 ptpc 4.716 19 80.723/08 02.728/06 ptpc 4.716 0.723/08 02.728/06 ptpc 4.716 19 80.728/08 02.728/06 ptpc 4.716 19 80.728/08 02.728/06 ptpc 4.716 19 80.728/08 02.728/06 ptpc 4.716 19 80.728/08 02.728/06 ptpc 4.716 19 80.728/06 02.728/06 ptpc 4.718 19 80.728/06 02.728/06 ptpc 4.718 | | | | 02/23/06 | 02/28/06 | | 4.716 | | -25,781.25 | | -14,974,218.75 |
| 19 45 02/23/06 02/28/06 PURG 4, 625 115, 000, 000 0 14, 974, 218.75 19 80 02/28/06 PURG 4, 625 115, 000, 000 0 14, 974, 218.75 19 80 02/28/06 PURG 4, 625 115, 000, 000 0 14, 974, 218.75 19 80 02/28/06 PURG 4, 625 115, 000, 000 0 14, 974, 218.75 NOTES 19 40 02/28/06 PURG 4, 625 15, 000, 000 0 14, 974, 218.75 NOTES 19 40 02/28/06 PURG 4, 625 15, 000, 000 0 0 14, 974, 218.75 LOAN DISC 19 40 02/28/06 PURG 4, 979 0 -30, 000, 000 0 29, 996, 341.67 LOAN DISC 19 40 02/28/06 PURG 4, 979 0 -30, 000, 000 0 29, 996, 341.67 40 02/28/06 PURG 4, 979 0 -30, 000, 000 0 0 29, 996, 341.67 40 02/28/06 PURG 4, 979 0 -30, 000, 000 0 0 29, 996, 341.67 4131 0 02/28/06 PURG 4, 979 0 -30, 000, 000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | (7) | 1.9 | 43 | 02/29/08 | 02/28/06 | - | 4.625 | 15,000,000.00 | 14,974,218.75 | | |
| 19 45 02/29/08 02/28/06 EPRC 4.715 15,000,000.00 14,942.218.75 02/29/08 02/28/06 EPRC 4.716 18 02/29/08 02/28/06 PRC 4.716 18 02/28/08 02/28/06 PRC 4.716 18 02/28/06 02/28/06 PRC 4.718 18 02/28/06 PRC | | | | 02/23/06 | 02/28/06 | | 4.716 | | -25,781.25 | | -14,974,218.75 |
| 19 8 02/23/06 02/28/06 Puc 4, 625 15, 000, 000 0 14, 974, 218.75 19 8 02/23/06 02/28/06 19 8 02/23/06 02/28/06 19 8 02/23/06 02/28/06 10 9 02/23/06 02/28/06 10 02/23/06 02/28/06 10 02/23/06 02/28/06 10 02/23/06 02/28/06 10 02/23/06 02/28/06 10 02/23/06 02/28/06 10 02/23/06 02/28/06 10 02/23/06 02/28/06 10 02/28/06 02 | (7) | 19 | 4.5 | 02/29/08 | 02/28/06 | | 4.625 | 15,000,000.00 | 14,974,218.75 | | |
| 19 87 02/29/98 02/29/06 ptmc 4, 475 15,000,000.00 14,974,218-75 02/29/08 02/29/06 ptmc 4, 476 02/29/08 02/29/08 02/29/06 ptmc 4, 476 02/29/08 02/29/08 02/29/08 02/29/08 02/29/06 ptmc 4, 476 02/29/06 | | | | 02/23/06 | 02/28/06 | | 4.716 | | -25,781.25 | | -14,974,218.75 |
| 19 8 02/23/06 02/28/06 02/28/06 20/28/0 | 27) | 19 | 87 | 02/29/08 | 02/28/06 | _ | 4.625 | 15,000,000.00 | 14,974,218.75 | | |
| 19 89 02/29/08 02/28/06 9twc 4.716 10.000.000 10.19/42.18 75 5 15.000.000 0.00 14.94,218 75 5 07/29/08 02/28/06 ptwc 4.716 2.25,781.25 19 40.02/28/06 02/27/06 ptwc 4.316 2.26,781.25 19 0.000.000.00 2.996.341.67 2.3,688.33 10.000.000.00 2.9,996.341.67 2.3,688.33 10.000.000.00 20.29,996.341.67 2.3,688.33 10.000.000.00 20.29,996.341.67 2.3,688.33 10.000.000.00 2.9,996.341.67 2.3,688.33 10.000.000.00 2.9,996.341.67 2.3,688.33 10.000.000.00 2.9,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.000.00 2.2,996.341.67 2.3,688.33 10.000.000.000.000.000.000.000.000.000. | | | | 02/23/06 | 02/28/06 | | 4.716 | | -25,781.25 | | -14,974,218.75 |
| NOTES 19 007/23/06 02/28/06 41.390 30.000,000.0 29,96,341.67 25.781.25 07/27/06 EVER 4.390 30.000,000.0 29,96,341.67 31.67 07/27/06 02/27/06 EVER 4.390 30.000,000.0 29,96,341.67 -3,658.33 0.000,000.0 00.0 29,996,341.67 -3,658.33 0.000,000.0 00.0 29,996,341.67 -3,658.33 0.000,000.0 00.0 29,996,341.67 -3,658.33 0.000,000.0 00.0 29,996,341.67 -3,658.33 0.000,000.0 00.0 29,996,341.67 -3,658.33 0.000,000.0 00. | 27) | 19 | 83 | 02/29/08 | 02/28/06 | | 4.625 | 15,000,000.00 | 14,974,218.75 | | |
| NOTES 19 40.02/27/06 PDRC 4.390 30,000,000.00 29,965.341.67 -3,658.33 -0.2/27/06 PDRC 4.390 30,000,000.00 29,965.341.67 -3,658.33 -0.000 DRC 20.28/06 PDRC 4.390 30,000,000.00 29,965.341.67 -3,658.33 -0.000 DRC 20.28/06 PDRC 4.390 30,000,000.00 29,965.341.67 -3,658.33 -0.2/27/06 PDRC 4.390 30,000,000.00 29,996.341.67 -3,658.33 -0.2/27/06 PDRC 4.390 30,000,000.00 29,996.341.67 -3,658.33 -0.2/27/06 PDRC 4.290 20,000,000.00 29,956.341.67 -3,658.33 -0.2/28/06 PDRC 4.500 20,000,000.00 19,922.500.00 -0.2/28/06 PDRC 4.500 20,000,000.00 19,922.500.00 -0.2/28/06 PDRC 4.500 20,000,000.00 19,922.500.00 -0.2/28/06 PDRC 4.500 20,000,000.00 19,750.00 -0.2/28/06 PDRC 4.500 20,000,000 19,750.00 -0.2/28/06 PDRC 4.500 20,000 2 | | | | 02/23/06 | 02/28/06 | | 4.716 | | -25,781.25 | | -14,974,218.75 |
| 02/27/06 02/27/06 4.391 4.392 4.368.33 -3.658.33 4.002/27/06 02/27/06 4.392 4.390 4.300.000.00 2.9.96.341.67 -3.658.33 4.002/27/06 02/27/0 | NT NOTES | 19 | 40 | 02/28/06 | 02/27/06 | | 4.390 | 30,000,000.00 | 29,996,341.67 | | |
| 40 02/28/06 MAT 4.390 -30.00.000.00 29.956.311.67 -3.658.33 | | | | 02/27/06 | | | 4.391 | | -3,658.33 | | -29,996,341.67 |
| LOAN DISC 19 40 02/28/06 02/27/06 PURC 4.399 30,000,000.00 29,996,341.67 - 3,658.33 - 62/27/06 02/27/06 PURC 4.399 30,000,000.00 29,996,341.67 - 3,658.33 - 62/27/06 02/28/06 MAT 4.390 -30,000,000.00 -29,996,341.67 - 3,658.33 - 4,0370.00 02/28/06 MAT 4.390 -30,000,000.00 19,922.500.00 - 3,658.33 - 62/28/06 PURC 4.500 20,000,000.00 19,922.500.00 - 4,518 - 4,518 | | | 40 | | 02/28/06 | | 4.390 - | -30,000,000.00 | -29,996,341.67 | -3,658.33 | |
| LOAN DISC 19 40.02/28/06 02/27/06 FRSC 4.390 30,000,000.00 29,965.341.67 20.2/27/06 02/27/06 FRSC 4.390 30,000,000.00 29,965.341.67 3,658.33 40 30/31/06 02/28/06 MRT 4.390 30,000,000.00 29,965.341.67 3,658.33 40.311/06 02/28/06 PRSC 4.590 20,000,000.00 19,925.500.00 02/28/06 02/28/06 PRSC 4.500 20,000,000.00 19,25.500.00 20,28/06 02/28/06 PRSC 4.518 | | | | 03/01/06 | 02/28/06 | | 4.391 | | | | 30,000,000.00 |
| 02/27/06 02/28/06 4.391 4.390 4.390 4.395 4.395 4.391 | E LOAN DISC | 19 | 40 | | 02/27/06 | | 4.390 | 30,000,000.00 | 29,996,341.67 | | |
| 40 02/28/06 MAT 4.390 30,000,000.00 29,996,341.67 -3,658.33 03/01/06 02/28/06 PMEC 4.391 0.000,000.00 19,950,341.67 -3,658.33 03/01/06 02/28/06 PMEC 4.500 00,000,000 19,525,500,00 02/28/06 DMEC 4.518 0.000,000,00 197,500,00 | | | | 02/27/06 | 02/27/06 | | 4.391 | | -3,658.33 | | -29,996,341.67 |
| 19 46 03/31/06 02/28/06 4:391 03/31/06 02/28/06 PDRC 4:500 20,000,000.00 19,922,500.00 02/28/06 02/28/06 -4:518 | | | 40 | | 02/28/06 | | 4.390 - | -30,000,000.00 | -29,996,341.67 | -3,658.33 | |
| 19 46 03/31/06 02/28/06 PURC 4.500 20,000,000.00 19,922,500.00 02/28/06 02/28/06 4.518 -77,500.00 | | | | | 02/28/06 | | 4.391 | | | | 30,000,000.00 |
| 02/28/06 4.518 -77,500.00 | dia. | 19 | 46 | 03/31/06 | 02/28/06 | | 4.500 | 20,000,000.00 | 19,922,500.00 | | |
| | | | | 02/28/06 | 02/28/06 | | 4.518 | | -77,500.00 | | -19,922,500.00 |

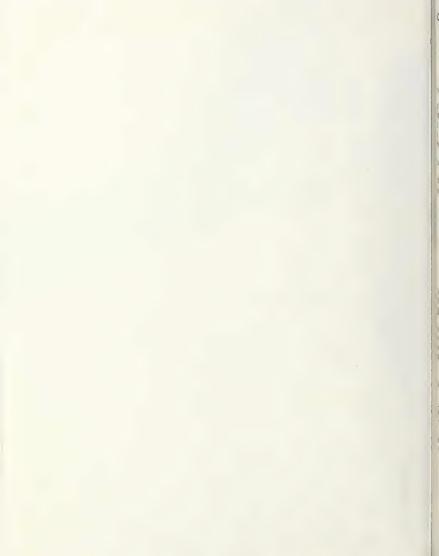


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PAGE: 6 RUN: 03/01/06 10:08:43 -1908631350.65 -39,062.50 50,054,460.90 1896019879.30 SETTLEMENT (GAIN)/ LOSS -36,256.91 -13388523.48 (INTEREST) 4 - 4 4 8 7 ISCO PREMIUM/ AMORTIZATION/ (ACCRETION) DETAIL TRANSACTION REPORT - FIXED INCOME 02/01/06 TO 02/28/06 REPORT GRAND TOTALS 1908631350.65 -9,368,649.35 20,858,51 BOOK VALUE (DISCOUNT) ASSETS -49,979,141.49 -1895315677.91 ORIGINAL FACE VALUE 4.522 1918000000.00 4.709 -50,000,000.00 4.245 -1908000000.00 PAR VALUE * ACTIVE TRANSACTIONS * TYPE/ WEIGHTED YIELD PAR 48)

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SALE PURC



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

April 13, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2005 to March 31, 2006:

| | roolea | All |
|--------------------------|--------------|--------------|
| Interest Received | \$84,231,326 | \$85,375,571 |
| Total Net Earnings | \$87,790,590 | \$90,992,056 |
| Earned Income Yield | 3.924% | 3,923% |
| Average Age of Portfolio | 157 Days | 155 Days |

Total cost of the securities on hand March 31, 2006 was \$3,697,165,934 with a market value of \$3,705,988,389 plus fixed assets accrued interests of \$6,762,603. The earned income yield for the month of March 2006 is 4.518%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of March 31, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

DOCUMENTS DEPT

APR 1 4 2006

SAN FRANCISCU PUBLIC LIBRARY

Very truly yours,

José Cisneros Treasurer

Enc

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds
Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx
Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies

CDIAC



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 3/01/06 THROUGH 3/31/06

PAGE: 1 RUN: 04/05/06 13:17:45

SC

ALL FUNDS

| | ASSETS LIABILITIES ASSETS | | ASSETS | ASSETS LIABLITIES | TOTAL |
|--|---------------------------|------|------------|-------------------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 13,380,854.80 | 00. | 1,700.00 | N/A | 13,382,554.80 |
| TOTAL NET EARNINGS THIS PERIOD: | 13,055,198.22 | 00. | 585.56 | N/A | 13,055,783.78 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,402,445,205.68 | 00. | 200,000.00 | N/A | N/A 3,402,645,205.68 |
| EARNED INCOME YIELD THIS PERIOD: | 4.518 | 000' | 3.447 | N/A | 4.518 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,696,965,933.59 | 00. | 200,000.00 | N/A | 3,697,165,933.59 |
| CURRENT AMORTIZED BOOK VALUE: | 3,698,996,222.56 | 00. | 200,000.00 | N/A | 3,699,196,222.56 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | D: 4.625 | 000. | 3.447 | N/A | 4.625 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 154.56 | 00. | 161.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 154.56 | 00. | 161.50 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 4.518 |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

7

PORTFOLIO STATISTICS 3/01/06 THROUGH 3/31/06

PAGE: 1 RUN: 04/05/06 10:45:53

FUND: 100 POOLED FUNDS

| | ASSETS LIABILITIES | URITIES LIABILITIES | ASSETS LIME DEPOSITSASSETS ASSETS | SPOSITS LIABILITIES | TOTAL |
|--|--------------------|------------------------|-----------------------------------|------------------------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 13,284,354.80 | 00. | 1,700.00 | N/A | 13,286,054.80 |
| TOTAL NET EARNINGS THIS PERIOD: | 12,530,903.17 | 00. | 585.56 | N/A | 12,531,488.73 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,244,779,504.32 | 00. | 200,000.00 | N/A | 3,244,979,504.32 |
| EARNED INCOME YIELD THIS PERIOD: | 4.547 | 000. | 3.447 | N/A | 4.547 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,542,463,780.62 | 00. | 200,000.00 | N/A | 3,542,663,780.62 |
| CURRENT AMORTIZED BOOK VALUE: | 3,543,641,235.43 | 00. | 200,000.00 | N/A | N/A 3,543,841,235.43 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.656 | 000. | 3.447 | N/A | 4.656 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 157.45 | 00. | 161.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 157.45 | 00. | 161.50 | N/A | N/A |

4.547

NET PORTFOLIO YIELD, 365-DAY BASIS:



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

PORTFOLIO STATISTICS 7/01/05 THROUGH 3/31/06

STICS 06

PAGE: 1 RUN: 04/05/06 13:16:44

ALL FUNDS

| | COA, I SE | | TIME DEPOSITS | POSITS | |
|--|------------------|-------------|---------------|-------------|----------------------|
| | ASSETS | LIABILITIES | ASSETS | LIABILITIES | TOTAL |
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 85,371,472.67 | 000. | 4,098.33 | N/A | 85,375,571.00 |
| TOTAL NET EARNINGS THIS PERIOD: | 90,987,947.12 | 00. | 4,108.89 | N/A | 90,992,056.01 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,089,750,213.44 | 00. | 154,744.53 | N/A | 3,089,904,957.96 |
| EARNED INCOME YIELD THIS PERIOD: | 3.923 | 000. | 3.537 | N/A | 3.923 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,696,965,933,59 | 00. | 200,000.00 | N/A | N/A 3,697,165,933.59 |
| CURRENT AMORTIZED BOOK VALUE: | 3,698,996,222.56 | 00. | 200,000,00 | N/A | N/A 3,699,196,222.56 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.623 | 000. | 3.447 | N/A | 4.623 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 154.56 | 00. | 161.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 154.56 | 00. | 161.50 | N/A | N/A |
| | | | | | |

3.923

NET PORTFOLIO YIELD, 365-DAY BASIS:



CITY/COUNTY OF SAN FRANCISCO MR DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/05 THROUGH 3/31/06

PAGE: 1 RUN: 04/05/06 10:19:49

7/01/05 THROUGH 3/31/06
JND: 100 POOLED FUNDS

| | ASSETS LIABILITIES | | ASSETS LIABILITIES | POSITS | TOTAL |
|--|--------------------|------|--------------------|--------|---------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 84,227,228.10 | 000 | 4,098.33 | N/A | 84,231,326.4 |
| TOTAL NET EARNINGS THIS PERIOD: | 87,786,480.84 | 00. | 4,108.89 | N/A | 87,790,589.7 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 2,979,913,957.09 | 00. | 154,744.53 | N/A | N/A 2,980,068,701.6 |
| EARNED INCOME YIELD THIS PERIOD: | 3.924 | 000. | 3.537 | N/A | 3.92 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,542,463,780.62 | 00. | 200,000.00 | N/A | N/A 3,542,663,780.6 |
| CURRENT AMORTIZED BOOK VALUE: | 3,543,641,235.43 | 00' | 200,000.00 | N/A | N/A 3,543,841,235.4 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.656 | 000. | 3.447 | N/A | 4.65 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 157.45 | 00. | 161.50 | N/A | /N |
| WEIGHTED AVERAGE DAYS TO CALL: | 157.45 | 00. | 161.50 | N/A | /N |

NET PORTFOLIO YIELD, 365-DAY BASIS:

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| (SIRPT) I N V I | INVESTWANTS OUTSTANDING AS OF 3/31/06 INVESTWANTS OUTSTANDING AS OF 3/31/06 SETTLEMENT DATE BASIS | ENTO OF 3/31 CC# IS | R Y /06 | * 1 3 - 3 3 4 - 4 4 8 7 V E N T O R Y S OF 3/31/06 ICC# | RUN: | PAGE: 1 1000: 04/10/06 13:01:57 |
|--|---|------------------------------|------------------------|---|-----------------------------------|---|
| SUMMARY DESCRIPTION | | CUPN | CUPN TRDNG | BOOK | PAR VALUE SHARES | BOOK VALUE |
| (Inv Type) 11 TREASURY BILLS: - consideration and an annual and an an annual and an an annual and an | 5.31%(C) | 4.276 | 4.359 | 98:103 | 4.276 4.359 98:103 2007000,000:00 | 196,205,469,46 |
| (Inv Type) 12 TREASURY NOTES | 30.71%(C) | 3.602 | 4.605 | 99.424 | 1,142,000,000.0 | 3.602 4.605 99.424 1,142,000,000.00 1,135,426,146.66 |
| (Inv Type) 41 FNMA DISCOUNT NOTES | 14.53%(C) | 4.450 | 4.482 | 4.450 4.482 99.277 | 541,000,000.00 | 537,091,213.89 |
| (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES | 8.47%(C) | 4.516 | 4.557 | 4.516 4.557 99.098 | 316,000,000.00 | 313,148,774.99 |
| (Inv Type) 44 FMC DISCOUNT NOTES | 12.41%(C) | 4.477 | 4.518 | 4.477 4.518 99.098 | 463,000,000.00 | 458,822,710.55 |
| (Inv Type) 81 COMMERCIAL PAPER DISC | 13.42%(C) | 4.632 | 4.667 | 4.632 4.667 99.254 | 500,000,000.00 | 496,271,618.04 |
| (Inv Type) 91 NEGOTIABLE C.D.'S | 15.15%(C) | 4.681 | 4.681 | 4.681 4.681 100.000 | 560,000,000.00 | 00.000,000.009 |
| (Inv Type) 1010 PUBLIC TIME DEPOSIT | .01%(C). REPORT TOTALS ASSETS FIXED | 3.400 | 3.400 3.400 100.00 | 3.400 3.400 100.000 ================================ | 200,000.00 | 3.400 3.400 100.000 200,000.00 200,000.00 4.249 4.579 99.327 3,722,200,000.00 3,697,165,933.59 |



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| | | RUN: 04/1 | |
|------------------------------|--|--|------------------------|
| MR. DANIEL DALY 415-554-4487 | INVESTMENT INVENTORY WITH MARKET VALUE | INVESTMENTS OUTSTANDING AS OF 03/31/06 | MAJOR SORT KEY IS ICC# |

CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS

MARKET VALUE

PAR/SHARES

CPN RATE

FUND

BANK

PURCHASE MATURITY DATE DESCRIPTION

INVEST NUMBER 41051

RPTMKT)

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TREASURY BILL'S

TREASURY BILLS TREASURY BILLS

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000,000,000 24,596,680.56 000,000.00 24,596,680.56 000,000.00 9,795,155.56 25,000,000.00 24,494,312.50 30,000,000.00 10,000,000.00 9,832,750.00 50,000,000.00

.1538 .1571 0060. .1571 2776 2714 2714 4600 5359

000 00 000 100 100 000 100 000

912795XB2 912795XB2

12795XB2

.0850 0060 .1900

.1850 .1850

912795XG1 912795XG1 912795XK2 912795XV8

12/23/05 06/15/06

02/21/06 07/06/06

TREASURY BILLS TREASURY BILLS

12/23/05 06/15/06

41062 TREASURY BILLS

TREASURY BILLS

41063 41127 41195

912795XG1

41060 TREASURY BILLS

MARKET PRICE 99,53125000000 24,882,812.50 24,882,812.50 99.53125000000 9,909,375.00 99.0937500000 24,773,437.50 99.09375000000 9,884,375.00 98.84375000000 48,953,125.00

300,701.39 STINGARD 289,708.33 289.708.33 SUNGARD 117,552.78 SUNGARD 287,718.75 SUNGARD 345,262.50 SUNGARD 48,316.67

-3,576.39 -3,576.39 -3,333,34 8.593.75 -10,312.50 3,308.33 22,902.78 26,211.11 -33,107.65 155,078.12 45,507.81 152,343.75 296,875.00 177,734.37 35,937.50 7,187.50 36,718.75 28,515,62 18,359.37 117,187.50 3,906.25 3,906.25

> 378,453.04 37,845.30 SUNGARD 89,226.52 SIINGARD 378,453.04 STINGARD 345,649.17 SUNGARD 69,129.83 SUNGARD 13,825.97 SUNGARD 69,129.83 241,954.42 SUNGARD SUNGARD 07,389.50 SUNGARD 377,071.82 SUNGARD

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| CITY/COUNTY OF SAN FRANCISCO | MR. DANIEL DALY 415-554-4487 | INVESTMENT INVENTORY WITH MARKET VALUE | INVESTMENTS OUTSTANDING AS OF 03/31/06 |

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| MR. DANIEL DALY 415-554-4487 | INVESTMENT INVENTORY WITH MARKET VALUE | INVESTMENTS OUTSTANDING AS OF 03/31/06 |

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CURR ACCR INT PRICE SOURCE 377,071.82 SIINGARD 377,071.82 SUNGARD 377,071.82 SUNGARD 29,488.95 SUNGARD 227,814.23 SUNGARD SUNGARD SUNGARD 60,326.09 SUNGARD 60,326,09 SUNGARD 60.326.09 SUNGARD 50,326.09 SUNGARD 50,326.09 SUNGARD SUNGARD 6,318,31 SUNGARD 6,318.31 SUNGARD 5,318.31 SUNGARD 5,318.31 SUNGARD 5,318.31 SUNGARD 5,318.31 SUNGARD

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PURCHASE MATURITY DATE

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| M R . DESCRIPTION PURCHASE MATURITY DATE FRMA DISCOURT NOTES 30.15.06 04.09.06 | INVESTMENT INVESTMENT MA CUSIP BA CUSIP BA 313589VB6 | L D NT INV NTS OU MAJOR BANK BROK 119 87 | NVENTORY NVENTORY R SORT R FUND SAFE 100 | NY TRUMENTORY WITH MARK MAJOR SORT KEY IS ICC BANK FUND CPN RATE BROK SAFE YTM TR 19 100 4.3801 87 000 4.3801 | AN 1 1 ED 1 1 A 1 T 1 1 1 1 2 5 3 4 4 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | MARKET VALUE MARKET PRICE 50.000.00 | RUN: 04/10/06 14:27:22 CURR ACCR INT UNREALIZED GAIN PRICE SOUNCE UNREALIZED LOSS 100,180.55 12.138.89 | PAGE: 3 RUN: 04/10/06 14:27:22 URR ACCR INT UNREALIZED GAIN PRICE SOUNCE UNREALIZED LOSS 103.180.55 112,138.89 |
|--|--|--|--|---|---|-------------------------------------|--|--|
| FEDERAL NATL MTG ASSN DISC N 03/03/06 04/04/06 | 313589VC4 | 19 | 100 | 4.4400 | 50,000,000.00 | 49,995,000.00 | 178,833.33 UPRICE | 13,500.00 |
| FEDERAL NATL MTG ASSN DISC N 03/01/06 04/04/06 | 313589VC4 | 19 | 100 | 4.4100 | 49,791,750.00 | 49,995,000.00 | 189,875.00 | 13,375.00 |
| FNMA DISCOUNT NOTES 02/21/06 04/10/06 | 313589VJ9 | 19 | 100 | 4.4300 | 50,000,000.00 | 49,955,000.00 | 239,958.33 | 10,375.00 |
| FNMA DISCOUNT NOTES 11/28/05 04/12/06 | 313589VL4 | 19 | 100 | 4.3188 | 35,000,000.00 | 34,958,000,000 | 512,361.11 UPRICE | 3,451.39 |
| FNMA DISCOUNT NOTES 03/17/06 04/17/06 | 313589VR1 | 19 | 100 | 4.5100 | 50,000,000.00 49,805,819.44 | 49,910,000.00 | 93,958.34 UPRICE | 10,222.22 |
| NNIE MAE 03/21/06 04/17/06 | 313589VR1 | 19 | 100 | 4.5700 | 40,000,000.00 39,862,900.00 | 39,928,000.00 | 55,855.56 UPRICE | 9,244.44 |
| FNMA DISCOUNT NOTES 03/03/06 04/18/06 | 313589VS9 | 19 | 100 | 4.4800 | 35,000,000.00 | 34,933,500.00 | 126,311.11 UPRICE | 7,544.45 |
| nnie mae 03/17/06 04/18/06 | 313589VS9 | 19 | 100 | 4.5282 | 50,000,000.00 | 49,905,000.00 | 93,958.33 | 11,486.11 |
| FNMA DISCOUNT NOTES 09/26/05 05/08/06 | 313589WN9 | 19 | 100 | 3.8700 | 16,000,000.00 | 15,926,400.00 | 321,640.00 | 0 |
| 02/07/06 06/05/06 | 313589XS7 | 19 | 100 | 4.5300 | 50,000,000.00 | 49,585,000.00 | 333,458.33 | 00.000.00 |
| | 313589XU2 | 19 | 100 | 4.6500 | 50,000,000.00 | 49,570,000.00 | 148,541.67 | 2.708.33 |
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| PAGE: 4 | RUN: 04/10/06 14:27:22 | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | 61,333.33 SUNGARD -2,750.00 58,000.00 SUNGARD -5,583.3: |
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| 4 8 7 | | MARKET VALUE MARKET PRICE | 20,000,000.00 19,856,654.44 19,798,111.11 99.2844722222 30,000,000.00 29,735,350.00 29,682,933.33 99.11783333333 |
| CITY/COUNTY OF SAN FRANCISCO M.R. DALY 415-554-448 INVESTMENT INVESTMENT MARKET VALUE | INVESTMENTS OUTSTANDING AS OF 03/31/06 MAJOR SORT KEY IS ICC# | PAR/SHARES BOOK | 20,000,000.00 19,798,111.11 30,000,000.00 29,682,933.33 |
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| C C C U I D A N I E INVESTM | INVESTM | CUSIP | 313385XG6 19 40 313385XU5 19 87 |
| CIT | | INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | 41157 FEDERAL HOME LOAN DISC NOTES 03/08/06 05/26/06 41175 FEDERAL HOME LOAN DISC NOTES 03/17/06 06/07/06 |
| | (RPTMKT) | INVEST | 41157 |

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| 00. | 2,667,939.72 | 461,436,021.10 | 463,000,000.00 | 4.4774 | 12.458(M) | | SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES | |
| -4,258.33 | SUNGARD | 99.03883333333 | 34,590,500.00 | 4./354 | 40 000 | | 03/13/00 00/13/00 | |
| | 77,350.00. | 34,663,591.67 | 35,000,000.00 | 4.6800 | | 313397YA3 | 41173 FR | A |
| -4,258.33 | SUNGARD | 99.0388333333 | 34,590,500.00 | 4.7354 | 40 000 | | 03/15/06 06/13/06 | |
| | 77,350.00 | 34,663,591.67 | 35,000,000.00 | 4.6800 | 19 . 100 | 313397YA3 | 41171 FR | K |
| -10,150.00 | SUNGARD | 99.21000000000 | 6,811,122.50 | 3.9773 | 43 000 | | | |
| | 143,727.50 | 6,944,700.00 | 7,000,000.00 | 3.8700 | 19 3625 | 313397XM8 | 40878 FEDL HOME LN MTG CORP DISC N | Ø |
| -9,236,11 | SUNGARD | 99.5049444444 | 49,429,354.17 | 4.5671 | 43 000 | | | |
| | 332,354.16 | 49,752,472.22 | 50,000,000.00 | 4.5150 | 100 100 | 313397WP2 | 41103 FMC DISCOUNT NOTES | A |
| -3,140.27 | SUNGARD | 99.5049444444 | 16,803,848.33 | 4.5677 | 13 000 | | | |
| | 115,132.50 | 16,915,840.56 | 17,000,000.00 | 4.5150 | 100 100 | 313397WP2 | 41101 FMC DISCOUNT NOTES | Ø |
| -2.172.23 | SUNGARD | 99.7785277778 | 39,857,666.67 | 4.5913 | 43 000 | | 03/21/06 04/18/06 | |
| | 55,916.67 | 39,911,411.11 | 40,000,000.00 | 4.5750 | 100 100 | 313397VS7 | 41185 FM | A, |
| -2 172 23 | STINGARD | 99,7785277778 | 39,857,666.67 | 4.5913 | 43 000 | | 03/21/06 04/18/06 | |
| -4,250.00 | 55 916 67 | 39 911 411 11 | 40.000.000.00 | 4.5750 | | 313397VS7 | 41184 FM | A) |
| | 267,058.33 | 29,933,558.33 | 30,000,000.00 | 4.3900 | 100 | 31339/VS/ | 41084 FMC DISCOUNT NOTES | €, |
| -4,250.00 | SUNGARD | 99.7785277778 | 29,670,750.00 | 4.4387 | | | | |
| | 267,058.33 | 29,933,558.33 | 30,000,000.00 | 4.3900 | | 313397VS7 | 41083 FM | Ø |
| -3.666.67 | SUNGARD | 99.8566944444 | 49,690,972.22 | 4.4777 | 43 000 | | 02/21/06 04/12/06 | |
| 00.00 | 241.041.67 | 49,928,347.22 | 50,000,000.00 | 4.4500 | 19 100 | 313397VL2 | 41131 FMC DISCOUNT NOTES | A |
| 1 450 00 | SINGARD | 99.8697222222 | 28,898,274.44 | 4.5259 | 40 000 | | 03/14/06 04/11/06 | |
| 00.00.00 | 65.395.00 | 28,962,219,44 | 29,000,000.00 | 4.5100 | 19 100 | 313397VK4 | 41161 FMC DISCOUNT NOTES | A |
| 2 750 00 | 239,416.67 | 99.8697222222 | 49,699,194.44 | 4.4468 | | - NA - CO - C | | 0 |
| -1,875.00 | SUNGARD | 99.96091666667 | 49, 252, 111.11 | 4.3044 | 40 000 | ************ | 11/28/05 04/04/06 | * |
| | 730,222.22 | 49,980,458.33 | 50,000,000.00 | 4.2400 | 100 100 | 313397VC2 | 41020 FM | A |
| | | | | 1 | | | | |
| .000 | 1,536,276.39 | 314,647,400.26 99.57196200000 | 316,000,000.00 | 4.5156 | 8.49%(M) | | SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC | |
| -5,583.33 | SUNGARD | 99.1178333333 | 29,682,933.33 | 4.6896 | | | 03/17/06 06/07/06 | |
| -2,750.00 | SUNGARD | 99.2834722222 | 19,798,111.11 | 4.6469 | 40 000 | | | . 4 |
| | 61 333 33 | 19.856.694.44 | 20,000,000,00 | 4.6000 | 19 100 | 313385XG6 | 41157 FEDERAL HOME LOAN DISC NOTES | A |



CITY/COUNTY OF SAN FRANCISCO

SS

| | | MR. DANIEL | L D A | D A L Y | WITH MAI | ANIEL DALY 415-554-4 | 487 | | |
|----|--|---|-----------|----------------|---|----------------------|------------------------------|---|---|
| | (RPTMKT) | | | | | 7000 | | RIM: 04/10 | PAGE: 5 RIN: 04/10/06 14:27:22 |
| | | INVESTMENTS OUTSTANDING MAJOR SORT KEY | MAJOR S | STAND ORT K | NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# | 7 03/31/06 C# | | | 4 |
| , | INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | CUSIP | BANK | FUND | CPN RATE | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT PRICE SOURCE | CURR ACCR INT UNREALIZED GAI PRICE SOURCE UNREALIZED LOS |
| ø | 41121 BO | 0660P1DJ7 | 19 | 100 | 4.5750 | 50,000,000.00 | 49,886,902.78 | 292,291.67 | |
| , | | | 40 | 000 | 4.6119 | 49,599,687.50 | 99.77380555556 | SUNGARD | -5,076.3 |
| ď, | 41153 bank america cp | 0660P1E23 | 19 | 100 | 4.6550 | 50,000,000.00 | 49,793,763.89 | 161,631.95 | |
| Ø | 41170 U | 91160BEA4 | 19 | 1000 | 4.0890 | 50 000 000 00 | 49.5875277778 | SUNGARD | -5,812.5 |
| | | | 44 | 000 | 4.7245 | 49,635,222.22 | 99,48108333333 | SIINGARD | -5 416 6 |
| 4 | 41209 COMMERCIAL PAPER DISC | . 91160вев2 | 19 | 100 | 4.7600 | 50,000,000.00 | 49,733,888.89 | 13,222.22 | |
| < | 41150 03 | 100110990 | 44 | 000 | 4.7866 | 49,722,333.33 | 99.467777778 | SUNGARD | -1,666.6 |
| ¢ | 6011 | COOLITECT | 40 | 000 | 4 7650 | 49 580 000 00 | 49,700,625.00 | 124,687.50 | |
| ď, | 41204 UN | 90485LEW4 | 19 | 100 | 4.7600 | 50,000,000.00 | 49,607,486.11 | 13,222.22 | -4,062.5 |
| | 03/29/06 05/30/06 | | 46 | 000 | 4.7987 | 49,596,722.22 | 99.21497222222 | SUNGARD | -2,458.3 |
| | SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC | | 13.45%(M) | | 4.6320 | 500,000,000.00 | 498,343,458.35 | 2,102,562.50 | 0. |
| | | | | | 4.6668 | 496,271,618.04 | 99.66869200000 | | -30,722.1 |
| | | | | | | | | 1 | |
| ø | 41150 WELLS FARGO NCD | 9497P4T29 | 19 | 100 | 4.5500 | 50,000,000.00 | 49,997,430.29 | 157,986.11 | |
| * | A1151 TIM | 044 410 400 | 41 | 000 | 4.5500 | 50,000,000.00 | 99.99486057457 | SUNGARD | -2,569.7 |
| ¢ | 10114 | UNDOTTWOKE | 46 | 000 | 4.5800 | 40,000,000.00 | 39,997,396.18 | 127,222.22 | |
| Ø | 41158 NE | 9497P4V67 | 19 | 100 | 4.5800 | 25,000,000.00 | 24,998,398.02 | 60.430.56 | -2,003.8 |
| | | | 41 | 000 | 4.5800 | 25,000,000.00 | 99.99359209942 | SUNGARD | -1,601.9 |
| ∢; | 41207 WELLS N C D | 9497P44S9 | 19 | 100 | 4.7600 | 50,000,000.00 | 49,999,436.38 | 13,222.22 | |
| A | 41124 BO | 06050G0N3 | 1 6 | 1000 | 4 6000 | 50,000,000.00 | 49.9988/2/6224 | SUNGARD | -563.6 |
| | | | 40 | 000 | 4.6000 | 50,000,000.00 | 99.98930542622 | SUNGARD | -5,347.2 |
| K | 41116 BO | 06050GQM5 | 19 | 100 | 4.6000 | 50,000,000.00 | 49,994,308.33 | 300,277.78 | |
| A | 41125 BOA CD | 940000000 | 40 | 000 | 4.6000 | 50,000,000.00 | 99.98861665337 | SUNGARD | -5,691.6 |
| : | | 100000 | 40 | 000 | 4.6200 | 50,000,000.00 | 99.98509416246 | SUNGARD | -7.452.9 |
| ø | 41205 WE | 9497P44T7 | 19 | 100 | 4.7700 | 50,000,000.00 | 49,998,644.18 | 13,250.00 | |
| | 1000 | 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | 41 | 000 | 4.7700 | 50,000,000.00 | 99.99728836962 | SUNGARD | -1,355.8 |
| ⋖ | 41149 UN | 90531AJP2 | 19 | 100 | 4.6500 | 20,000,000.00 | 19,996,523.72 | 67,166.67 | |
| A | 41202 WELLS EAGO N C D | 0.407BAAVE | 46 | 000 | 4.6500 | 20,000,000.00 | 99.98261862121 | SUNGARD | -3,476.2 |
| | 1 | OTENTON | 4.1 | 000 | 4.7700 | 50,000,000,00 | 99,990,204.94 | CINCADIO | 1 735 0 |
| A, | 41203 WE | 9497P44Z3 | 19 | 100 | 4.7700 | 50,000,000.00 | 49,998,222.85 | 13,250.00 | |
| | | | 41 | 000 | 4.7700 | 50,000,000.00 | 99.99644570406 | SUNGARD | -1,777.1 |
| K | 41206 WE | 9497P44U4 | 19 | 100 | 4.7700 | 50,000,000.00 | 49,998,054.63 | 13,250.00 | |
| 0 | 41218 WELLS EABOO N C D | ACTARDO AC | 41 | 000 | 4.7700 | 35 000,000.00 | 99.99610926319 | SUNGARD | -1,945.3 |
| ¢ | | #50#4 / E#50## | 41 | 000 | 4.8100 | 25,000,000.00 | 100.0014344986 | SUNGARD | 358.6 |
| | | | | | | | | | |

 -36,120.69 358.62

1,358,895.84

559,964,237.93

560,000,000.00

4.6812

15.11%(M)

SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S



| THE COLOURS OF STREET S | | | PAGE: 6 | RUN: 04/10/06 14:27:22 |
|--|------------------------------|----------------------------|--|--|
| | CITY/COUNTY OF SAN FRANCISCO | R. DANIEL DALY 415-554-448 | INVESTMENT INVENTORY WITH MARKET VALUE | SOLECTED TO SE EMPTIREMENTO DIMENMENTALITY |

INVESTMENTS OUTSTANDING AS OF 03/31/06

(RPTMKT)

| | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | -1,457.50 | -3,033.89 | .00 | 1,632,326.32 |
|------------------------|---|---|---------------------------|--|--|
| | | 10.56 SUNGARD | SUNGARD | 18.89 | 17,236,788.46 |
| | MARKET VALUE MARKET PRICE | 100,000.00 98,542.50 100,000.00 98,542500000000000000000000000000000000000 | 100,000.00 96.96611111111 | 200,000.00 195,508.61 200,000.00 97.75430600000 | 3722200000.00 3705988388.75 17,236,788.46 3697165933.59 99.56446200000 |
| *** | PAR/SHARES BOOK | 100,000.00 | 100,000.00 | 3.4000 200,000.00 195,508.61 3.4000 200,000.00 97.75430600000 | 3722200000.00 3697165933.59 |
| MAJOR SORT KEY IS ICC# | SAFE YTM TR | 3.8000 | | 3.4000 | 4.2495 |
| SORT K | SAFE | 100 | 000 | Ç | |
| MAJOR | BANK | 19 | 62 | .01%(M) | |
| | CUSIP | | | TIME DEPOSIT | GRAND TOTAL |
| | INVEST DESCRIPTION CUSIP BANK FUND CPN RATE PAR/SHARES MARKET VALUE NUMBER PURCHASE MATURITY DATE ROOF MARKET PRICE | A 40800 PUBLIC TIME DEPOSIT 07/16/05 07/16/06 A 40973 MISSION AREA PED OR | 11/02/05 11/02/06 | SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | |
| | INVEST | A 40800 | | SUBTOTA | |



MR. DANIEL DALY MA15-554-4487
INVESTMENT OFFY
INVESTMENTS OUTSTANDING AS 0F 3/31/06
MANAGE SOFTLERENT DATE BASIS

PAGE: 1 RUN: 04/10/06 13:01:57

| BOOK VALUE | 24,585,826,39 24,596,680,56 24,596,680,56 9,795,155,56 24,494,312,50 29,832,750,00 9,832,750,00 | 196,205,469.46 | 49,388,671.88 4,938,867.19 24,809,586.50 | 49,629,747.93 | 1,983,437.50 9,916,406.25 | 34,707,421.88 4,958,203.13 29,742,187.50 | 49,673,234.63 | 49,669,328.38 | 49,671,281.51 | 24,646,484.38 24,657,226.56 | 24,980,583.50 | 14,974,218.75 | 14,974,218.75 | 49,828,125.00 | 49,828,125.00 | best b | 49,828,125,00 | 49,828,125.00 |
|----------------------|---|---------------------------------------|--|------------------------------|-------------------------------------|--|---------------|------------------------|------------------------|--------------------------------|---------------|---------------|------------------------|----------------------------------|---------------|---------------|--------------------|------------------|
| PAR VALUE SHARES | 25,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 | 200,000,000.00 | 50,000,000.00 5,000,000.00 25,000,000.00 | 50,000,000.00 | 2,000,000.00 | 35,000,000.00 5,000,000.00 | 50,000,000.00 | 50,000,000.00 | 000. | 25,000,000.00 | . 000 | | | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | | 50,000,000,00 |
| BOOK | 98.343 98.387 98.387 97.952 97.977 97.977 98.328 | 98.103 | 98.777 98.777 99.238 | 99.259 | 99.172 | 99.164 | 99.346 | 99.339 | 99.343 | 98.586 | 99.922 | 99.828 | 99.828 | 99.656 | 99.656 | | 99.656 | 93.656 |
| TRDNG | 4 154 4 157 4 157 4 271 4 271 4 271 4 536 4 743 | 4.359 | 4.033 | 3.840 | 3.849 | 3.871 | 4.877 | 4.888 | 4.882 | 4.588 | 4.416 | 4.716 | 4.716 | 4.807 | 4.807 | 4.807 | 4.807 | 4.807 |
| CUPN | 4.085 4.090 4.190 4.185 4.185 4.460 | 4.276 | 2.000 | 2.750 | 2.750 | 2.750 | 3.000 | 3.000 | 3.000 | 3.125 | 4.375 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 |
| SAF/ PURP | 000000000000000000000000000000000000000 | | 0000 | 000 | 0000 | 000 | 000 | 000 | 000 | 000 | , | 000 | 000 | 000 | 000 | , , , | 000 | 000 |
| PURCHASE DATE | 12/16/05 12/20/05 12/20/05 12/21/05 12/23/05 12/23/05 02/21/06 03/29/06 | (C) | 10/04/05 10/04/05 12/14/05 | 12/15/05 09/22/05 | 09/23/05 | 09/26/05 09/26/05 09/26/05 | | | 03/29/06 | 11/14/05 | | | | 03/31/06 | 03/31/06 | | 03/31/06 | 03731706 |
| MATURITY (TICKER) | 05/11/06 05/11/06 05/11/06 06/15/06 06/15/06 06/15/06 | 5.31%(C) | 05/15/06 05/15/06 05/15/06 | 05/15/06 | 06/30/06 | 06/30/06 | 12/31/06 | 12/31/06 | 12/31/06 | 01/31/07 | 01/31/08 | 02/29/08 | 02/29/08 | 03/31/08 | 03/31/08 | | 03/31/08 | 03/31/08 |
| FUND NO. | 1000 1000 1000 1000 | | 1001 | 1001 | 9908 | 9911 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 001 | 100 | 100 |
| CUSIP | 912795XB2 912795XB2 912795XB2 912795XG1 912795XG1 912795XG1 912795XG1 | ILLS | 912828AY6 912828AY6 912828AY6 | 912828AY6 912828CM0 | 912828CM0 912828CM0 912828CM0 | 912828CM0 912828CM0 | 912828DF4 | 912828DF4 912828DF4 | 912828DF4 912828DF4 | 912828DJ6 912828DY3 | 912828EU0 | 912828EY2 | 912828EY2 912828EY2 | 912828EZ9 912828EZ9 | 912828EZ9 | 912828629 | 912828829 | 912828E29 |
| | 1. | REASURY B | | | | | | | | | | | | (99.21) | | | | |
| DESCRIPTION | TREASURY BILLS | SUBTOTAL (Inv Type) 11 TREASURY BILLS | T NOTE (98.25) T NOTE (98.25) T NOTE (99.03) | T NOTE (99.4) TREASURY NOTES | T NOE (| T NOTE (99.55) T NOTE (99.55) | T NOTE | T NOTE | T NOTE (| T NOTE (98.19) | T NOTE | T NOTE (99. | T NOTE (99. | TREASURY NOTES T NOTE (99.21) | T NOTE | T NOTE (99. | T NOTE (99.21) | 7 T NOTE (99.21) |
| INVSMT NO. | A 41051 A 41055 A 41056 A 41060 A 41062 A 41127 A 41195 | SUBTOTAL | A 40921 A 40922 A 41041 | A 40876 | A 40883 A 40886 | A 40887 | | | 44 | A 41091 A 40980 | . 4 | | A 41137 | A 41210 | | A 41214 | A 41215 A 41216 | A 41217 |



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|---|--|--------------------------------------|--|--|-------------------------------------|---|---|---|
| PAGE: 2 RUN: 04/10/06 13:01:57 | BOOK VALUE | 1,135,426,146,66 | | | 1,939,428.89 | 29,671,641,67 29,671,641,67 49,615,944,44 49,622,479,17 891,008,33 29,773,000,00 34,606,444,44 | 313,148,774.99 | 49.252.111.11 49.699.194.44 49.699.1972.22 29.670.750.00 89.887.666.6 19.887.666.6 16.800.838.4 |
| RUN: | PAR VALUE SHARES | 1,142,000,000.00 | 13,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 | 35,000,000,000 50,000,000.00 40,000,000.00 35,000,000.00 16,000,000.00 50,000,000.00 | 2,000,000.00 | 30,000,000.00 31,000,000.00 50,000,000.00 10,000,000.00 30,000,000.00 40,000,000.00 40,000,000.00 31,000,000.00 | 316,000,000.00 | 50,000,000,000 29,000,000,000 50,000,000,000 10,000,000,000 10,000,000, |
| S C O 4 4 8 7 | BOOK | 99.424 | 99.745 99.769 99.605 99.584 | 98.406 99.612 99.657 99.428 99.599 97.592 98.515 | 96.971 | 98.905 99.221 99.232 99.265 99.265 99.177 99.016 99.016 | 860.66 | 99.398 99.398 99.382 98.903 99.644 99.644 |
| FRANCI 5-554- NTORY 3/31/06 | TRDNG | 4.605 | | 4.319 4.528 4.586 4.506 4.528 3.965 4.598 | 4.001 | 4.378 4.485 4.495 4.518 4.560 4.598 4.646 4.646 | 4.557 | |
| S A N F R A N 4 1 5 - 5 5 1 I N V E N T O R 3/31/0 IY IS ICC# | CUPN | 3.602 | 4.370 4.440 4.410 4.430 | 4.250 4.510 4.570 4.480 4.510 3.870 4.530 4.530 | 3.880 | 4.330 4.450 4.485 4.510 4.510 4.590 4.600 4.600 | 4.516 | |
| S A N I I N V I I I I I I I I I I I I I I I | SAF/ PURP | | 0000 | 0000 | 000 | 000000000000000000000000000000000000000 | 000 | |
| TAVE COUNTY OF SAN F DANIEL DALLY 41 IN VESTMENTS OUTSTANDING AS OF INVESTMENTS OUTSTANDING AS OF SETTLEMENT PAPE BASIS SETTLEMENT PAPE BASIS | FUND MATURITY PURCHASE NO. (TICKER) DATE | 30,718(C) | 100 04/03/06 03/13/06 100 04/03/06 03/15/06 100 04/04/06 03/03/06 100 04/04/06 03/01/06 100 04/10/06 10/06 | 04/17/06 04/17/06 04/18/06 04/18/06 05/08/06 06/05/06 | 3624 06/30/06 09/22/05 14.53%(C) | 100 04/07/65 01/05/06 100 04/07/66 02/03/06 100 04/17/66 02/23/06 100 05/12/06 02/21/06 100 05/12/06 02/22/06 100 05/12/06 02/22/06 100 05/12/06 02/03/06 100 05/12/06 02/08/06 100 06/07/06 03/12/08/06 | NOTES 8.47%(C) 100 04/04/06 11/28/05 | |
| M R R . T T | DESCRIPTION | UBTOTAL (INV Type) 12 TREASURY NOTES | FNMA DISCOUNT NOTES 313589VB6 FREDERAL NATL WTG ASSN D131589VG FREDERAL NATL WTG ASSN D1315589VG FRMA DISCOUNT NOTES 313589VG FRMA DISCOUNT NOTES 313589VG | FRMA DISCOUNT NOTES 131369VR1 FANNIE MAE 131369VR1 131369VR1 131369VR2 | DISCOU | FEDERAL HOME LOAN DISC N 3133894PO FEDERAL HOME LOAN DISC N 313388WS FEDERAL HOME LOAN DISC N 313388WS FEDERAL HOME LOAN DISC N 313388WS FEDERAL HOME LOAN DISC N 313388XE FEDERAL HOME LOAN DISC N 313385XE FEDERAL HOME LOAN DISC N 313385XE | 3 FEDERAL HOM
NOTES | ### 01500MP NOTES 313397V44 ### 01500MP NOTES 311397V42 ### 01500MP NOTES 311397V25
| (SIRPT) | INVSMT NO. | UBTOTAL | | 41181 41186 41143 41176 40890 41102 411154 40877 | JBTOTAL | 41070 1 41118 1 41129 1 41119 6 4115 6 41157 6 41157 6 | 41020 F | |



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| T. T. COON. T. T. O | R. DANIEL DAL | M II II II II II II II |

| PAGE: 3 RUN: 04/10/06 13:01:57 | BOOK VALUE | 6,811,122.50 34,590,500.00 34,590,500.00 | 458,822,710.55 | 49,609,916.67 49,640,583.33 49,640,583.33 | 49, 608, 625, 00 49, 599, 687, 50 49, 637, 944, 44 49, 635, 222, 22 | | 496,271,618.04 | \$0,000,000,000,000,000,000,000,000,000, |
|--|---|--|---|---|---|---|--|---|
| . RUN: 04 | PAR VALUE SHARES | 7,000,000.00 35,000,000.00 35,000,000.00 | 463,000,000.00 | 50,000,000.00 50,000.00 50,000,000.00 | 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 | 50,000,000.00 50,000,000.00 50,000,000.00 | 500,000,000.00 | \$20,000,000,000,000,000,000,000,000,000, |
| 4 4 8 7 | BOOK | 97.302 98.830 98.830 | 99.098 | 99.220 99.281 99.281 | 99.217 99.199 99.276 | 99.445 99.160 99.193 | 99.254 | 1000 1000 1000 1000 1000 1000 1000 100 |
| FRANCISCO 15-554-44 15-754-44 10-731/06 10-8 | TRDNG | 3.977 4.735 4.735 | 4.518 | 4.566 4.573 4.573 | 4.581 4.612 4.689 4.724 | 4.787 | 4.667 | 4 5 5 8 0 0 4 4 5 5 8 0 0 4 4 5 5 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 |
| S A N F R A N C 4 15 - 55 I N V E N T O R Y NG AS OF 3/31/06 X IS ICC# TE BASIS | CUPN | 3.870 | 4.477 | 4.530 4.540 4.540 | 4.545 4.575 4.655 4.690 | 4.760 | 4.632 | 4.550 4.580 4.580 4.580 4.600 4.600 4.700 4.700 4.681 4.681 4.681 4.681 4.681 4.681 4.681 4.681 4.681 4.681 4.681 4.681 4.681 4.681 4.600 |
| SAN INVE NGASOF YISICC TE BASIS | SAF/ PURP | 000 | | 0000 | 0000 | 0000 | | |
| COUNTY OF SAN FRANC NAMED DAY IN VENT NO VENT ON VENT OR VENT OR VENT ON VENT | FUND MATURITY PURCHASE NO. (TICKER) DATE | 3625 05/31/06 09/22/05 100 06/13/06 03/15/06 100 06/13/06 03/15/06 | 12.41%(C) | 100 04/04/06 02/01/06 100 04/04/06 02/06/06 100 04/04/06 02/06/06 | | | 13.42%(C) | 100 04/07/06 03/07/06 1100 04/10/06 03/07/06 1100 04/10/06 03/13/06 1100 04/10/06 03/13/06 1100 04/10/06 03/13/06 1100 04/10/06 03/13/06 1100 05/08/06 03/13/06 1100 05/12/06 03/13/06 1100 05/12/06 03/13/06 110 05/12/06 03/13/06 |
| MR. D. | DESCRIPTION CUSIP | FEDL HOME LN MTG CORP DI 313397XMB FREDDIE MAC 313397YA3 FREDDIE MAC 313397YA3 | SUBTOTAL (Inv Type) 44 PMC DISCOUNT NOTES | BOA CP BOA CP BOA CP | 05 BOA CP 0660PlDA6 21 BOA CP 0660PlDJ7 53 bank america cp 0660PlE23 70 U S BANK CP 91160BEA4 | | SUBTOTAL (INV Type) 81 COMMERCIAL PAPER DISC | 41150 WELLS FARCO NCD 9497P4729 41150 WELLS RANCO NCD 09531ANR 41151 MENOT BANK NCD 09531ANR 4120 MELLS N C D 0605000000 41126 MELLS PARCO N C D 0605000000 41126 MELLS PARCO N C D 0615000000 4120 MELLS PARCO N C D 0497P447 4120 MELLS PARCO N C D 9497P447 4120 MELLS PARCO N C D 9497P4554 4420 MELLS PARCO N C D 9497P4 |
| (SIRPT | INVSMT NO. | A 40878 A 41171 A 41173 | SUBTOT | | A 41105 A 41121 A 41153 A 41170 | | SUBTOT | A 41150 A 41151 A 41207 A 41207 A 41207 A 41208 A 4120 |



| | PAGE: 4 | RUN: 04/10/06 13:01:57 | | | | BOOK VALUE | COLUMN TERRET COLUMN TERRETARION TERRETAR | 4.249 4.579 99.327 3,722,200,000.00 3,697,165,933.59 | |
|------------------------------|-------------------------|------------------------|---|-----------------------|--|-------------------------------|--|--|----------------|
| | | RUN: | | | PAR VALUE | SHARES | | 3,722,200,000.00 | |
| 0 | 4 4 8 7 | | | | BOOK | PRICE | 55555 | 99.327 | |
| NCIS | 5 5 4 - | RY | 90/1 | | TRDNG | YIELD | H H H H | 4.579 | 11 11 11 11 11 |
| FRA | 1 5 - | ENTO | OF 3/3; | SI | CUPN | RATE | 11 11 11 11 11 | | 11 11 11 |
| CITY/COUNTY OF SAN FRANCISCO | DANIEL DALY 415-554-448 | INVESTMENT INVENTORY | INVESTMENTS OUTSTANDING AS OF 3/31/06 MAJOR SORT KEY IS ICC# | SETTLEMENT DATE BASIS | FUND MATURITY PURCHASE SAF/ CUPN TRDNG | (TICKER) DATE PURP RATE YIELD | LS | FIXED | |
| T Y | DAL | TMEN | ATS OUTST | SETTLEMEN | JRITY PUR | CKER) D. | REPORT TOTALS | ASSETS | |
| COUN | NIEI | NVES | NVESTME | 0, | ND MAT | NO. (TIC | REI | ASS | |
| / X T | . DA | н | н | | FU | | | | |
| C | MR | | | | | CUSIP | | | |
| | | | | | | DESCRIPTION | | | |
| 7 | | (SIRPT) | | | INVSMI | NO. | | | |



| | PAGE: 1 | RUN: 04/10/06 13:01:57 | | | | | BOOK VALUE |
|------------------------------|------------------------------|------------------------|---------------------------------------|------------------------|-----------------------|--|------------------------|
| | | RUN: 04/10/0 | | | | PAR VALUE | SHARES |
| 000 | 4 4 8 7 | | | | | BOOK | PRICE |
| CIS | 5 4 - 4 | × × | 90/ | | | TRDNG | YIELD |
| FRA | 15-51 | NTO | F 3/31, | NK | S | CUPN | RATE |
| N N S | 4 | INVE | NG AS O | Y IS BA | TE BASI | E SAF/ | PURP |
| 0 | ALY | LN | TSTANDI | MAJOR SORT KEY IS BANK | SETTLEMENT DATE BASIS | PURCHAS | DATE |
| CITY/COUNTY OF SAN FRANCISCO | MR. DANIEL DALY 415-554-4487 | INVESTMENT INVENTOR | INVESTMENTS OUTSTANDING AS OF 3/31/06 | MAJOR | SETTLE | FUND MATURITY PURCHASE SAF/ CUPN TRDNG | NO. (TICKER) DATE PURP |
| X / C O | DANI | N I | INVES | | | FUND | NO. |
| CIT | M R | | | | | | CUSIP |
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| | | | | | | | NO. DESCRIPTION |
| 1 | | (SIRPT) | | | | INVSMT | NO. |
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FIXED

REPORT TOTALS ASSETS 100.00%(C)

SUBTOTAL (Bank Code) 19 BANK OF NEW YORK

A 40800 PUBLIC TIME DEPOSIT A 40973 MISSION AREA FED CR



SAN D 1 CITY/COUNTY

| PAGE: 1 RUN: 04/10/06 13:01:55 | (GAIN)/LOSS SETTLEMENT | | 5,000,000.00 | 22,000,000.00 | 15,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,000,000.00 | 50,000,000.00 | 30,000,000.00 | 50,000,000.00 | 10.000.000.00 | | 50,000,000.00 | 48,000,000.00 | 50,000,000.00 | 40,000,000.00 | 40 000 000 00 | 40,000,000.00 | 40,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50.000.000.00 | | 20,000,000.00 | 30.176.641.1 |
|--|--|--------------------------|------------------------------|-------------------------------|-------------------------------|------------------------------|-------------------------------|-------------------------------|-------------------------------|-----------------------------------|---|---|-------------------------------|-------------------------------|--------------------------------|--------------------------|------------------|----------------|---------------------------|---------------------------|--------------------|-------------------------|------------------|-----------------|--------------------|-------------------------------|--------------|
| RUN: 04/1 | BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET) | -96,500.00 | -421,361.11 | -269,233.33 | -610,972.22 | -647,583.33 | -562,555.56 | -726,250.00 | -298,900.00 | -535.000.00 | | -TO7,000.00 | -537,875.00 | -510,860.00 | -607.402.78 | 436 204 44 | FF: FC3 (00F | -306,250.00 | -282,000.00 | -334,875.00 | -427,291.67 | -338.020.83 | | -299,333.33 | -205,791.67 | -176,641.67 | |
| 1 4 8 7 | BOOK VALUE PREM / (DISC) | -4,903,500.00 | -21,578,638.89 | -14,730,766.67 | -49,389,027.78 | -49,352,416.67 | -39,437,444.44 | -49,273,750.00 | -29,701,100.00 | -49,465,000.00 | 000000000000000000000000000000000000000 | 00.000,000 | -49,462,125.00 | -47,489,140.00 | -49,392,597.22 | -39 563 705 56 | | -39,693,750.00 | -39,718,000.00 | -49,665,125.00 | -49,572,708.33 | -49.661.979.17 | | -49,700,666.67 | -49,794,208.33 | -30,000,000.00 | |
| 4 1 5 - 5 5 4 - 4 - FIXED INCOME 1/06 SIS 0100 | PAR VALUE ORIGINAL FACE | -5,000,000.00 | -22,000,000.00 | -15,000,000.00 -14,730,766.67 | -50,000,000.00 -49,389,027.78 | -50,000,000.00 | -40,000,000.00 -39,437,444.44 | -50,000,000.00 -49,273,750.00 | -30,000,000.00 -29,701,100.00 | -50,000,000.00 -49,465,000.00 | 000 000 | 000000000000000000000000000000000000000 | -50,000,000.00 -49,462,125.00 | -48,000,000.00 -47,489,140.00 | -50,000,000.00 | -40.000.000.00 | | -40,000,000.00 | -40,000,000.00 | -50,000,000.00 | -50,000,000.00 | -50,000,000.00 | 6 | -20,000,000,000 | -50,000,000.00 | -30,000,000.00 -30,000,000.00 | |
| Y REPORT TO 03/3 DATE BA 2616, 00 | TYN COUPON | MAT 3.860 | MAT 3.940 | MAT 3.940 | MAT 4.150 | 4.201 MAT 4.090 | WAT 4.150 | 4.209 MAT 4.150 | 4.211 MAT 4.270 | 4.313 MAT 4.280 | 4.326 | | MAT 4.303 | | | 4.383 MAT 4.316 | | 4.409 | | | 4.239 MAT 4.395 | 4.433 MAT 4.425 | 4.455 | 4.490 4.517 | MAT 4.490 | | 4.510 |
| E L D A L Y TRANSACTION RE 03/01/06 TC SETTLEMENT I | TRADE/ T | 03/21/06 M | | | | 03/09/06 M | | | | 03/01/06 03/08/06 MJ | 03/08/06 | | 03/15/06 MJ | | 03/14/06 03/27/06 MJ | 03/27/06 03/21/06 MJ | | | 03/07/06 MJ | | | 03/21/06 03/13/06 MJ | 03/13/06 | | 03/06/06 MJ | | 03/21/06 |
| DANI B | MATURITY FENTRY | 03/21/06 | | | | 03/03/06 | | | | 03/31/06 | 03/31/06 | | 03/15/06 | | | 03/31/06 | | | 03/07/06 | | | 03/31/06 | 03/31/06 | | 03/31/06 | | 03/31/06 |
| ∝ | K BROK H DATE | 19 45 | 19 40 | 19 43 | 19 43 | 19 89 | 19 87 | 19 87 | 19 40 | 19 40 | 19 40 | | 19 45 | 1.9 89 | 19 87 | 19 43 | 0.0 | | 19 40 | 19 89 | 19 40 | 19 40 | 0 7 | | 92 61 | 19 41 | |
| Σ | BANK | T | | - | Η. | | | | - | | | | 7 | - | Н | 7 | - | 4 | 1 | 1 | 1 | el | - | - | - | - | |
| ACTIVE TRANSACTIONS * | DESCRIPTION/POOL# MEMO | 40879 FMC DISCOUNT NOTES | 40919 FEDERAL HOME LOAN DISC | 40920 FMC DISCOUNT NOTES | 40988 FNMA DISCOUNT NOTES | 40989 FEDERAL HOME LOAN DISC | 40990 FEDERAL HOME LOAN DISC | 40991 FEDERAL HOME LOAN DISC | 41031 FNMA DISCOUNT NOTES | m 41032 FEDERAL HOME LOAN DISC | om 41033 FEDERAL HOME LOAN DISC | | 41045 FNMA DISCOUNT NOTES | 41049 FMC DISCOUNT NOTES | m 41052 FNMA DISCOUNT NOTES | A1059 FMC DISCOUNT NOTES | 000 | 1 | 41068 FNMA DISCOUNT NOTES | 41073 FNMA DISCOUNT NOTES | BOA CP | BOA CP | dO KOR | 10 000 | 41094 JP MORGAN CP | 41095 WFB CD | |
| * ACTIVA | INV # USER | 40879 tom | 40919 tom | 40920 | 40988 | 40989 | 40990 | 40991 | 41031 | tom 41032 | tom 41033 | tom | 41045 tom | 41049 | tom 41052 | tom 41059 | tom 41066 BOB | tom | 41068 tom | 41073 | 41075 BOA | 41081 BOA | tom 41092 BOX | tom | 41094 tom | 41095 | COM |



T PASSAGE STREET STATE

| * ACTIV | ACTIVE TRANSACTIONS * | E C | | DETAIL | DANIEL DALY DETALL TRANSACTION REPORT 03/01/06 TO 03. SETTLEMENT DATE I FUNDS: 002616, (| ON REPORT ON REPORT ON DATE 002616, | /3 3A 00 | 4 1 5 - 5 5 4 - 4 - FIXED INCOME 1/06 SIS 0100 | 4 8 7 | RUN: 04/10/06 | PAGE: 2 10/06 13:01:55 |
|---------------|---|--------|------|--------------------|--|--|----------------|--|-----------------------------|---|---|
| INV # | DESCRIPTION/POOL# MEMO | BANK I | BROK | MATURITY /ENTRY | TRADE/ SETTLE | TYP | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE PREM / (DISC) | (INTEREST) AMORT/(ACCRET) | (GAIN)/LOSS SETTLEMENT |
| 7007 | | | | | | | 1 | | | | |
| 41096 | FEDERAL HOME LOAN DISC | 19 | 45 | 03/03/06 | 03/03/06 | MAT | 4.405 | -50,000,000.00 | -49,828,694.44 | -171,305.56 | |
| 41097 | FEDERAL HOME LOAN DISC | 19 | 45 | 03/03/06 | | MAT | 4.405 | -50.000.000.00 | -49 828 694 44 | 100 | 50,000,000.00 |
| tom | | | | 03/31/06 | | | 4.420 | | 55.50,000,05 | -T/T/305.56 | 000 000 03 |
| 41104 | WFB CP | 119 | 43 | 03/01/06 | | MAT | 4.480 | -50,000,000.00 | -49,825,777.78 | -174,222.22 | 20,000,000.00 |
| 41107 | 41107 FNMA DISCOUNT NOTES | 1.9 | 68 | 03/31/06 | 03/07/06 | MAT | 4.496 | -50,000,000.00 | -49.775.944.44 | -224 055 56 | 50,000,000.00 |
| 41108 | m 41108 FNMA DISCOUNT NOTES | 19 | 87 | 03/31/06 | 03/17/06 | MAT | 4.380 | -35.000.000.00 | -34 789 436 11 | 000000000000000000000000000000000000000 | 50,000,000.00 |
| tom 41109 | m 41109 FNMA DISCOUNT NOTES | 0 | 87 | 03/31/06 | 03/29/06 | | 4.447 | 000000000000000000000000000000000000000 | 11.00 | -2±0,363.89 | 35,000,000.00 |
| tom | | 1 | ò | 03/31/06 | | IWI | 4.447 | -33,000,000,cc- | -34,789,436.11 | -210,563.89 | 35 000 000 |
| 41110 tom | 411110 FEDERAL HOME LOAN DISC | 19 | 45 | 03/08/06 | 03/08/06 | MAT | 4.400 | -10,000,000.00 | -9,965,777.78 | -34,222.22 | 35,000,000.00 |
| 41111 | FMC DISCOUNT NOTES | 119 | 87 | 03/27/06 | | MAT | 4.415 | -50,000,000.00 | -49,711,472.22 | -288.527.78 | 10,000,000.00 |
| tom 41112 | e con | | • | 03/31/06 | 03/27/06 | | 4.446 | | | | 50,000,000.00 |
| tom | S C | 13 | 40 | 03/31/06 | | MAT | 4.500 | -50,000,000.00 | -49,693,750.00 | -306,250.00 | 6 |
| 41113 | BOA CP | 19 | 40 | 03/30/06 | | MAT | 4.500 | -50,000,000.00 | -49,687,500.00 | -312,500,00 | 50,000,000,00 |
| 41114 | m 41114 WFB CD | 13 | 76 | 03/31/06 | 03/30/06 | MAT | 4.528 | -50 000 000 00 | 2000 000 05- | 2000 | 50,000,000.00 |
| tom | | | | 03/31/06 | | | 4.520 | | | 1970'T00'0' | 50.320 166 67 |
| 41115 Form | 41115 FEDERAL HOME LOAN DISC | 19 | 40 | 03/08/06 | 03/08/06 | MAT | 4.390 | -40,000,000.00 | -39,868,300.00 | -131,700.00 | 0.001,000,000 |
| 41117 | 41117 FNMA DISCOUNT NOTES | 1.9 | 8.7 | 03/29/06 | | MAT | 4.420 | -50,000,000.00 | -49,736,027,78 | -263.972.22 | 40,000,000.00 |
| tom | M. A.11.20 Date Court Manager | , | č | 03/31/06 | 03/29/06 | | 4.443 | | | | 50,000,000.00 |
| tom | FEC DISCOON! NOTES | 1.3 | 8 | 03/31/06 | 03/31/06 | MAT | 4.420 | -35,000,000.00 | -34,806,625.00 | -193,375.00 | |
| 41122 | UNION BANK CP | 1.9 | 46 | 03/28/06 | | MAT | 4.500 | -50,000,000.00 | -49,737,500.00 | -262,500.00 | 35,000,000.00 |
| 41126 | m 41126 UNION BANK CP | - 1 | 46 | 03/31/06 | 03/28/06 | MAN | 4.524 | 000 000 30 | 200 000 | 4 | 50,000,000.00 |
| tom | | | | 03/31/06 | | Į. | 4.523 | -23,000,000.00 | -24,8/1,8/5.00 | -128,125.00 | 25.000.000.00 |
| 41132 | 41132 WFB CD | 19 | 41 | 03/30/06 | 03/30/06 | MAT | 4.520 | -35,000,000.00 | -35,000,000.00 | -158,200.00 | |
| 41133 | 41133 WFB CD | 19 | 41 | 03/31/06 | | MAT | 4.520 | -30,000,000.00 | -30.000.000.00 | -139 366 67 | 35,158,200.00 |
| tom | | | | 03/31/06 | | | 4.520 | | | 10.000,000 | 30,139,366.67 |
| 41141 Com | 41141 UNION BANK CP | 1.9 | 46 | 03/31/06 | 03/31/06 | MAT | 4.500 | -20,000,000.00 | -19,922,500.00 | -77,500.00 | |
| 41142 | FEDERAL NATL MTG ASSN | 1.9 | 8.7 | 04/04/06 | | PURC | 4.440 | 50,000,000.00 | 49,802,666.67 | | 20,000,000.00 |
| 41143 | m 41143 FNMA DISCOUNT NOTES | 1.9 | 40 | 03/06/06 | 03/03/06 | PURC | 4.458 | 35.000 000 00 | 34 799 644 44 | | -49,802,666.67 |
| Lom | | | | 03/06/06 | | | 4.506 | | -200,355.56 | | -34,799,644,44 |
| 41144 Com | 41144 FEDERAL HOME LOAN DISC | 1.9 | 40 | 05/24/06 | 03/03/06 | PURC | 4.590 | 25,000,000.00 | 24,738,625.00 | | |
| | | | | | | | 0000 | | -201,375.00 | | -24.738.625.00 |



* ACTIVE TRANSACTIONS *

ANJ USER CP

41147 WFB

эту

41146 WFB CP

amy tom

| | | | BIIN: 04/10/ | | |
|------------------------------|------------------------------|--|----------------------|-----------------------|-----------------------|
| CITY/COUNTY OF SAN FRANCISCO | MR. DANIEL DALY 415-554-4487 | DETAIL TRANSACTION REPORT - FIXED INCOME | 03/01/06 TO 03/31/06 | SETTLEMENT DATE BASIS | FUNDS: 002616, 000100 |

PAGE:

/06 13:01:55 (GAIN) /LOSS SETTLEMENT -49,791,750.00 -39,860,000,00 10,000,000.00 -39,860,000.00 -50,000,000.00 40,000,000.00 -25,000,000.00 -648.96 25,000,648.96 20,000,000.00 -40,000,000.00 -49,637,944.44 -49,418,750,00 -39,606,444.44 -29,753,000.00 -49,580,000.00 -49,884,680.56 -19,798,111.11 -12,966,860,83 -140,000,00 -140,000.00 (INTEREST) PREM / (DISC) AMORT/ (ACCRET) -88,083,33 39,860,000.00 -140,000.00 -40,000,000.00 -39,860,000.00 -140,000,000.00 -39,860,000.00 BOOK VALUE 49.791.750.00 -208.250.00 39,860,000.00 -25,000,000.00 -25,000,000.00 -362,055.56 26 000 25,000,000.00 20,000,000.00 50,000,000.00 40,000,000,00 49,637,944.44 49,418,750.00 -581,250.00 39,606,444,44 29,753,000.00 -247,000.00 19,798,111.11 -201,888.89 25,000,000.00 -50,000,000.00 -50,000,000.00 28.898.274.44 50,000,000. -420,000. 12,966,860. 49,580,000. -393. 101 40,000,000.00 25,000,000,00 20,000,000.00 ORIGINAL FACE 50,000,000.00 40,000,000.00 50,000,000.00 40,000,000.00 50,000,000.00 40,000,000.00 20,000,000.00 25,000,000.00 50,000,000.00 13,000,000.00 50,000,000.00 50,000,000.00 30,000,000.00 29,000,000,00 4.500 .500 1.500 5.500 1.650 .550 .550 580 580 655 650 009 999 009 580 4.530 4.500 5.500 5.500 .650 689 598 647 580 381 TYP YIELD PURC PURC SALE PURC 03/30/06 03/02/06 03/30/06 03/02/06 03/01/06 03/01/06 03/02/06 03/02/06 03/30/06 03/02/06 03/30/06 03/02/06 03/02/06 03/02/06 90/90/60 03/06/06 03/01/06 03/01/06 03/01/06 03/07/06 03/03/06 03/07/06 90/80/60 03/09/06 03/01/06 03/08/06 03/01/06 03/08/06 03/01/06 03/08/06 03/10/06 03/13/06 03/03/06 03/13/06 03/13/06 03/13/06 03/13/06 03/14/06 03/14/06 03/29/06 BROK MATURITY TRADE/ SETTLE 04/04/06 03/30/06 04/07/06 90/10/90 05/24/06 05/26/06 03/13/06 05/16/06 03/13/06 04/03/06 03/13/06 03/14/06 90/90/60 90/90/60 03/31/06 03/30/06 03/06/06 03/31/06 05/30/06 03/06/06 90/90/60 05/08/06 90/90/60 03/01/06 04/10/06 03/07/06 05/02/06 03/07/06 03/08/06 03/09/06 05/12/06 90/60/80 03/09/06 04/10/06 DATE / ENTRY 41 66 46 40 40 41 41 BANK 19 19 19 41155 FEDERAL HOME LOAN DISC 41156 FEDERAL HOME LOAN DISC DISC 41145 FEDERAL NATL MTG ASSN 41148 BNY FEB INT (648.96) FNMA DISCOUNT NOTES 41163 FNMA DISCOUNT NOTES FMC DISCOUNT NOTES FEDERAL HOME LOAN DESCRIPTION/POOL# 41150 WELLS FARGO NCD bank america co BANK AMERICA CP UNION BANK NCD NEGOTIABLE C. 41149 UNION BK CD 41154 FANNIE MAE 41165 wells ncd

41153

mo

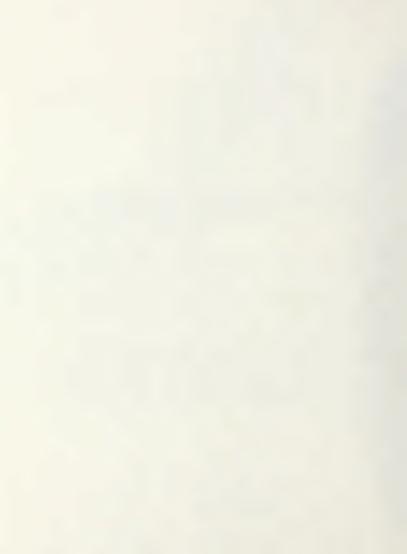
41158 41159 41160 41161

шо mo OIL omo



SAN FRANCISCO CITY/COUNTY OF

| PAGE: 4 | (GAIN)/LOSS SETTLEMENT | | -49,902,222.22 | 50.000.000.00 | | 49,902,222.22 | 50,000,000.00 | -49,635,222.22 | 000 | -34,590,500.00 | -34,590,500.00 | 29 682 933 23 | 000000000000000000000000000000000000000 | -49,799,555.56 | 40 000 010 | 900, 019.44 | -50,000,000.00 | 50 057 135 00 | 00.621,760 | -50,000,000.00 | | 50,057,125.00 | -39,857,666.67 | -39,857,666.67 | | -39,862,900.00 | -50,000,000.00 | 50 004 375 00 | 00.575.860 | 49 911,888,89 | 50.000.000.00 | -49.973 888 89 |
|--|-----------------------------|---------------|---|----------------|---------------|----------------|---------------|----------------|---------------|-------------------|---------------------------------------|------------------------|---|---------------------|------------------------------|-----------------|----------------|------------------|-----------------|----------------|----------------|--------------------|--------------------------|----------------|------------------|----------------|----------------|------------------|---------------------|----------------|-------------------------------|----------------|
| 90/01 | | | -49, | 50. | | -49, | 50, | -49, | 2.4 | -34 | -34, | - 20 | 2 | -49, | 4.0 | 127 | -50, | 0 | 200 | -50, | c t | 20, | -39, | -39, | | -39, | -50, | 0 | 200 | 2.7 | 50. | -49. |
| RUN: 04/10/06 | (INTEREST) AMORT/(ACCRET) | | 0 | 81.11.18 | | -97,777.78 | | | | | | | | | | | | -57,125.00 | | | -57,125.00 | | | | | | | -94,375.00 | | -26,111.11 | | |
| 7 8 7 | BOOK VALUE PREM / (DISC) | 49,902,222.22 | 97,777,78 | 22.222,206,65- | 49,902,222.22 | -49,902,222.22 | 49.635.222.22 | -364,777,78 | 34,590,500.00 | 34,590,500.00 | -409,500.00 | 29,682,933.33 | 49,799,555.56 | -200,444.44 | 49,605,819.44 -194 180 56 | 50,000,000.00 | | -50,000,000.00 | 50,000,000.00 | | -50,000,000.00 | 39,857,666.67 | 30 057 666 67 | -142,333.33 | 39,862,900.00 | 50.000.000.00 | | -50,000,000.00 | 49,973,888.89 | -49,973,888.89 | | 49,973,888.89 |
| 4 1 5 - 5 5 4 - 4 - FIXED INCOME 11/06 SIS 0100 | PAR VALUE ORIGINAL FACE | 50,000,000.00 | -50 000 000 00 | | 50,000,000.00 | -50,000,000.00 | 50,000,000,00 | | 35,000,000.00 | 35,000,000.00 | | 30,000,000.00 | 50,000,000.00 | 000 | 00.000,000,00 | 50,000,000.00 | | - 00.000,000,0c- | 50,000,000.00 | | -50,000,000.00 | 40,000,000.00 | 40 000 000 00 | | 40,000,000.00 | 50,000,000,00 | | - 50,000,000.00- | 50,000,000.00 | -50,000,000.00 | | 50,000,000.00 |
| /3 00 | TYP YIELD | | 4.409 | 4.409 | 4.400 | 4.409 | 4.690 | 4 | 4.680 | | | 4.640 | | 4.528 | | 4 | 4.570 | 4.570 | | 4.570 | 4.570 | 4 | 4.591 | 4 | | 4.530 | 4.530 | 4.530 | 4 | 4.700 | | 4.702 |
| L Y NN REPORT TO 03 NT DATE 002616, | TYP | PURC | FEM | 1 | PURC | MAT | PURC | | PURC | PURC | | PURC | PURC | Darra | | PURC | 5 | | PURC | | MAT | PURC | PITRO | | PURC | PURC | | MAT | PURC | MAT | | PURC |
| A N I E L D A L Y DETALL TRANSACTION REPORT 03/01/06 TO 03. SETTLEMENT DATE I FUNDS: 002616, | TRADE/ SETTLE | 03/14/06 | 03/15/06 | 03/31/06 | 03/14/06 | 03/113/06 | 03/31/06 | 03/15/06 | 03/14/06 | 03/14/06 | 03/15/06 | 03/17/06 | 03/11/06 | 03/17/06 | 03/17/06 | 03/21/06 | 03/21/06 | 03/30/06 | 03/21/06 | 03/21/06 | 03/30/06 | 03/21/06 | 03/21/06 | 03/21/06 | 03/21/06 | 03/14/06 | 03/15/06 | 03/30/06 | 03/27/06 | 03/31/06 | 03/31/06 | 03/27/06 |
| DANIEL DALY DETAIL TRANSACTION R: 03/01/06 TW SETTLEMENT: FUNDS: 002/ | MATURITY /ENTRY | 03/31/06 | 03/14/06 | 03/31/06 | 03/31/06 | 00/14/00 | 03/31/06 | 03/14/06 | 03/14/06 | 06/13/06 | 03/14/06 | 03/16/06 | 04/18/06 | 03/16/06 | 03/16/06 | 90/08/80 | 03/21/06 | 03/31/06 | 03/30/06 | 03/21/06 | 03/31/06 | 04/18/06 | 03/21/06 | 03/21/06 | 04/17/06 | 03/30/06 | 03/21/06 | 03/31/06 | 03/31/06 | 03/24/06 | 03/31/06 | 03/31/06 |
| | BROK | 45 | 45 | | 45 | 45 | 44 | , | 40 | 40 | 0 | 00 | 87 | 27 | ò | 41 | - | 7 | 41 | : | 4 | 43 | 43 | | 40 | 41 | , | 3 | 46 | 46 | 4.6 | 0 % |
| E | CASH | 19 | | | 19 | | 19 | | 1 | 1.9 | , | F.A | 13 | 10 | 1 | 19 | | | 19 | | | 1.9 | 1 9 | | 1.9 | 1.9 | | | 1.9 | | | - A |
| ACTIVE TRANSACTIONS * | DESCRIPTION/POOL# B | FHLB | | | FHLB | | U S BANK CP | - | FREDDIE MAC | 41173 FREDDIE MAC | M 1175 WAS THE TANKE THE TANKE OF THE | FEDERAL NOME LOAN DISC | 41176 fannie mae | SAMON UNICOSIG TANA | | WELLS FARGO NCD | | | WELLS FARGO NCD | | | FMC DISCOUNT NOTES | 41185 FMC DISCOUNT NOTES | | 41186 FANNIE MAE | wells ncd | | | 41189 UNION BANK CP | | THE STATE OF THE PARTY OF THE | BANA |
| * ACTIV | INV # USER | 41166 | tom | tom | 41168 | | 41170 | tom | tom tom | 41173 | tom | tom | 41176 | 411R1 | tom | 41182 | tom | tom | 41183 | tom | Lom | 41184 FMC | tom 41185 | tom | 41186 | 41187 | tom | tom | 41189 | 1101 | tom | Lom |



PAGE: 5 RUN: 04/10/06 13:01:55 CITY/COUNTY OF SAN FRANCISCO
MR. DANTELD DALY 415-554-4487
DEPAL FANSACTION REPORT - FYED INCOME
07/10/106 TO 03/31/06
SEPTEMBRN DAYE BASIS * ACTIVE TRANSACTIONS *

| | (GAIN)/LOSS | | 50,000,000.00 | | -49,973,611.11 | 50,000,000.00 | -49.993.541 67 | 10.1480.000.00 | 50,000,000.00 | -49,993,541.67 | | 00.000,000,00 | -48,910,888.89 | | -49,673,234.63 | -49.673.234.63 | | -49,669,328.38 | 000 | -49,669,328.38 | -49,671,281.51 | 40 600 | 14.187,170,44 | -50,000,000.00 | -50.000.000.00 | | -49,596,722.22 | -50 000 000 00 | -30,000,000,00 | -50,000,000.00 | -50,000,000.00 | | -49,722,333.33 | -49.828 s vid |
|---|---|---------------|----------------|-------------------------|----------------|----------------------|----------------|----------------|--------------------------------|----------------|----------------|----------------|----------------|-----------------|----------------|----------------|---------------|----------------|---------------|----------------|----------------|-------------------------|---------------|----------------|----------------|---------------|----------------|----------------|----------------|---------------------|----------------|----------------------------------|-----------------------------|---------------|
| | (INTEREST) AMORT/(ACCRET) | | -26,111.11 | | -26.388.89 | | | -6,458.33 | | | -6,458.33 | | | | | | | | | | | | | | | | | | | | | | | |
| | BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET) | 40 000 000 | 60.000,016,64- | 49,973,611.11 | -49,973,611.11 | | 49,993,541.67 | -49,993,541.67 | 49.993.541.67 | -6,458.33 | -49,993,541.67 | 48,910,888.89 | -1,089,111.11 | 49, 673, 234.63 | 49 673 234 63 | -326,765.37 | 49,669,328.38 | -330,671.62 | 49,669,328.38 | 49,671,281.51 | -328,718.49 | 49,671,281.51 | 50,000,000.00 | | 00'000'000'00 | 49,596,722.22 | -403,277.78 | 00.000,000,00 | 50,000,000.00 | 50.000.000.00 | | 49,722,333.33 | 49,828,125,00 | -171,875.00 |
| 00 | PAR VALUE ORIGINAL FACE | 000000000 | | 50,000,000.00 | -50,000,000.00 | | 00,000,000,00 | -50,000,000.00 | 50,000,000.00 | | -20,000,000.00 | 50,000,000.00 | | 50,000,000.00 | 20 000 000 000 | | 50,000,000.00 | 000 | 20,000,000.00 | 50,000,000.00 | | 50,000,000.00 | 50,000,000.00 | 0 | 00.000,000,00 | 50,000,000.00 | 000 | 00.000,000,00 | 50,000,000.00 | 50.000.000.00 | | 50,000,000.00 | 50,000,000.00 | |
| NT DATE BASIS 002616, 000100 | N COUPON P YIELD | 4 700 | | PURC 4.750 | 4 | 4.753 princ 4.650 | | 4. | 4.651 PURC 4.650 | 4.651 | 4 < | PURC 4.640 | - | PURC 3.000 | PURC 3.000 | 4 | PURC 3.000 | 4.888 | | PURC 3.000 | | A 882 | PURC 4.770 | 4.770 | | PURC 4.760 | 4.799 | | PURC 4.770 | 4.770 PURC 4.760 | 4.760 | PURC 4.760 | PURC 4.625 | 4.807 |
| SETTLEMENT DATE BASIS FUNDS: 002616, 00010 | TRADE/ TXN SETTLE TYP | T21/06 MAT | | 03/27/06 PU 03/27/06 | 03/31/06 MAT | 03/31/06 | | 03/29/06 MAT | 03/29/06 03/28/06 PU | 03/28/06 | | | | 03/28/06 PU | | | | 03/29/06 | | | | 03/28/06 PU 03/29/06 | | 03/30/06 | | | 03/30/06 | | | 03/29/06 PU | 03/30/06 | 03/30/06 PU | | 03/31/06 |
| | MATURITY 7 | 03/31/06 | | 03/31/06 (| | 03/31/06 (| | | 03/31/06 0 | 03/28/06 | 03/31/06 | | | 12/31/06 (| | | | 03/28/06 (| | | | 03/28/06 0 | | 03/29/06 (| | | 03/29/06 (| | | 04/10/06 (| | 05/11/06 (| | 03/30/06 (|
| | BROK | 46 | | 46 | 46 | 40 | | 40 | 40 | 9 | ř | 40 | | 43 | 43 | | 87 | 0.7 | | 40 | | 40 | 41 | 4.1 | | 46 | 4.1 | | 4.1 | 4.1 | | 44 | 8.7 | |
| | BANK | 1 6 | | 19 | | 0 | T-2 | | 19 | | | 19 | | 19 | 1.9 | | 19 | 1.0 | Τ, | 1.9 | , | F 7 | 19 | 0.5 | Τ. | 19 | 0.1 | | 1.9 | 1.9 | | 19 | 1.9 | |
| | DESCRIPTION/POOL# MEMO | BANK CP | | BANK CP | | PAWA DISCOUNT NOWES | STON INCOME | | m 41194 FNMA DISCOUNT NOTES | | | RY BILLS | | (98.20) | (98.20) | | (98.20) | 100 90/ | | (98.20) | | (38.20) | FAGO N C D | o w | | BANK C P | G O M ODGS | | NCD | NCD | | 41209 COMMERCIAL PAPER DISC m | 41210 TREASURY NOTES (99.21 | |
| | DESCRIE | 41190 UNION E | | UNION | | | | | FNMA D | | | 41195 TREASURY | | T NOTE | T NOTE | | T NOTE | THOUSE THE | | T NOTE | | T. NOTE | 41202 WELLS 1 | METTC | | UNION | S.T.T.R.S. | | WELLS | WELLS | | COMMER | TREASU | |
| | INV # USER | 41190 | | 41191 tom | | tom 41193 | | 1 | 41194 | tom | tom | 41195 | tom | 41196 | 41197 | tom | 41198 | 41199 | tom | 1200 | tom 41001 | tom | 41202 | 11203 | tom | 41204 | 41205 | Lom | 41206 | 41207 | t om | 41209 tom | 41210 | tom |



PAGE: 6 RUN: 04/10/06 13:01:55 CITY/COUNTY OF SAN FRANCISCO

N. DANIEL DALY 4 15-554-4487

DEFALTRANSACTION REPORT - FIXED INCOME
03/01/06 TO 03/31/06
SETTLEMENT PARE BASIS * ACTIVE TRANSACTIONS *

| | (GAIN)/LOSS SETTLEMENT | | | -49.828.125.00 | | -49 828 125 00 | 0 | -49 828 125 00 | 000000000000000000000000000000000000000 | -49.828.125.00 | | -49 828 125 00 | | -49.828.125.00 | | -49.828.125.00 | | -25,000,000.00 |
|----------------|---|---|-----------------------------|-------------------|-----------------------------|-------------------|------------------------|-------------------|---|-------------------|----------------------|-------------------|----------------------|-------------------|------------------------|-------------------|-------------------------|-------------------|
| | BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET) | | | | | | | | | | | | | | | | | |
| | | | 50,000,000.00 49,828,125.00 | -171,875.00 | 50,000,000.00 49,828,125.00 | -171,875.00 | 49,828,125,00 | -171,875.00 | 49,828,125.00 | -171,875,00 | 49,828,125.00 | -171,875.00 | 49,828,125.00 | -171,875.00 | 49,828,125.00 | -171,875.00 | 25,000,000.00 | |
| 00 | PAR VALUE ORIGINAL FACE | | | | | | 50,000,000.00 | | 50,000,000.00 | | 50,000,000.00 | | 50,000,000.00 | | 50,000,000.00 | | 25,000,000.00 | |
| 002616, 000100 | TYP YIELD | | JRC 4.625 | 4.807 | PURC 4.625 | 4.807 | JRC 4.625 | 4.807 | PURC 4.625 | 4.807 | PURC 4.625 | 4.807 | PURC 4.625 | 4.807 | JRC 4.625 | 4.807 | PURC 4.810 | 4.810 |
| FUNDS: 0(| | | 87 03/31/08 03/29/06 PURC | 03/30/06 03/31/06 | 03/31/08 03/29/06 Pt | 03/30/06 03/31/06 | 03/31/08 03/29/06 PURC | 03/30/06 03/31/06 | 03/31/08 03/29/06 Pt | 03/30/06 03/31/06 | 03/31/08 03/29/06 Pt | 03/30/06 03/31/06 | 03/31/08 03/29/06 Pt | 03/30/06 03/31/06 | 03/31/08 03/29/06 PURC | 03/30/06 03/31/06 | 03/30/06 Pt | 03/30/06 03/31/06 |
| | BROK MATURITY TRADE/ DATE /ENTRY SETTLE | 1 | 03/31/08 | 90/08/80 | | 03/30/06 | 03/31/08 | 03/30/06 | | 03/30/06 | 03/31/08 | 03/30/06 | 03/31/08 | 03/30/06 | 03/31/08 | 03/30/06 | 41 05/22/06 03/30/06 | 03/30/06 |
| | BROK | 1 | 87 | | 45 | | 83 | | 43 | | 43 | | 40 | | 40 | | | |
| | BANK | 1 | 19 | | 19 | | 19 | | 19 | | 19 | | 19 | | 19 | | 19 | |
| | DESCRIPTION/POOL# | | (99.21) | | (99.21) | | (99.21) | | (99.21) | | (99.21) | | (99.21) | | (99.21) | | 41218 WELLS FARGO N C D | |
| | DESCRIPT MEMO | | 41211 T NOTE (99.21) | | 41212 T NOTE (99.21) | | 41213 T NOTE (99.21) | | 41214 T NOTE (99.21) | | 41215 T NOTE (99.21) | | 41216 T NOTE (99.21) | | 41217 T NOTE (99.21) | | WELLS F. | |
| | INV # I | 1 | 41211 | tom | 41212 | tom | 41213 | tom | 41214 | tom | 41215 | tom | 41216 | tom | 41217 | tom | 41218 | tom |



| NGISTON | 5 5 4 - 4 4 | INCOME |
|---------|-------------|----------|
| FR | , | FIXED |
| A | 4 | - H |
| Ś | > | REPOR |
| 0 | AL | ION |
| NTA | E L D | TRANSACT |
| ⋈ | DANI | DETAIL |
| CIT | M R | |

* ACTIVE TRANSACTIONS *

| PAGE: 7 RUN: 04/10/06 13:01:55 | / WIELD PAR VALUE VALUE VALUE DOOK VALUE (DISCOURT) (ACCRETION) (INTEREST) LOSS SETTLEMENT | -2765675065 07 | -648 QC 3E 000 CL 3E | 2253801960.84 |
|---|--|----------------------------|---------------------------|----------------------|
| RUN: 04 | (GAIN) / LOSS | | 0 879- | |
| | (INTEREST) | | | -13380205.84 |
| TAED INCOME | PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) | | | |
| 03/01/06 TO 03/31/06 REPORT GRAND TOTALS ASSETS | PREMIUM/ (DISCOUNT) | -11324934.03 | | |
| 03/01/06 REPORT G | BOOK VALUE | 2765675065.97 -11324934.03 | -25,000,000.00 | -2252710877.50 |
| | ORIGINAL FACE VALUE | | , | |
| | PAR VALUE | PURC 4.688 2777000000.00 | SALE 5.500 -25,000,000.00 | 4.445 -2265000000.00 |
| PAR | TYPE/ WEIGHTED TXN# YIELD | 4.688 | 5.500 | 4.445 |
| | TYPE/ TXN# | PURC (63) | SALE | MAT 5 |



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER Daniel P Daly

CHIEF INVESTMENT OFFICER

May 4, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2005 to April 30, 2006:

| Pooled | All |
| Interest Received | \$93,866,197 | \$95,010,441 |
| Total Net Earnings | \$102,110,069 | \$105,808,541 |
| Earned Income Yield | 4,021% | 4,016% |
| Average Age of Portfolio | 137 Days | 134 Days

Total cost of the securities on hand April 30, 2006 was \$3,909,856,567 with a market value of \$3,919,280,834 plus fixed assets accrued interests of \$10,606,043. The earned income yield for the month of April 2006 is 4,699%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of April 30, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

Enc.

DOCUMENTS DEPT

MAY 1.9 7006

SAN FRANCISTS PUBLIC LIBERT

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies CDIAC

City Hall Rm, 140, #1 Dr. Carlton B. Goodlett Place. San Francisco, CA, 94102

(415) 554-4478



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

7

PORTFOLIO STATISTICS 4/01/06 THROUGH 4/30/06

PAGE: 1 RUN: 05/01/06 10:30:24

ALL FUNDS

| | ASSETS LIABILITIES | CURITIES | TIME DEPOSITS ASSETS LIABILITIES | EPOSITS LIABILITIES | TOTAL |
|--|--------------------|----------|----------------------------------|------------------------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 9,634,870.29 | 00, | 00. | N/A | 9,634,870.29 |
| TOTAL NET EARNINGS THIS PERIOD: | 14,815,918.26 | 00. | 566.66 | N/A | 14,816,484.92 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,836,408,842.79 | 00. | 200,000.00 | N/A | 3,836,608,842.79 |
| EARNED INCOME YIELD THIS PERIOD: | 4.699 | 000. | 3.447 | N/A | 4.699 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,909,656,567.02 | 00. | 200,000.00 | N/A | 3,909,856,567.02 |
| CURRENT AMORTIZED BOOK VALUE: | 3,912,605,822.90 | 00. | 200,000.00 | N/A | N/A 3,912,805,822.90 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.736 | 000 | 3.447 | N/A | 4.735 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 134.12 | 00. | 131.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 134.12 | 00. | 131.50 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 4.699 |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/05 THROUGH 4/30/06

PAGE: 1 RUN: 05/02/06 00:00:57

ALL FUNDS

| | ASSETS | ASSETS LIABILITIES ASSETS LIABILITIES ASSETS | ASSETS | POSITS LIABILITIES | TOTAL |
|--|------------------|--|------------|-----------------------|------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 95,006,342.96 | 000 | 4,098.33 | N/A | 95,010,441.29 |
| TOTAL NET EARNINGS THIS PERIOD: | 105,803,865.38 | 00. | 4,675.55 | N/A | 105,808,540.93 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,163,433,630.81 | 00. | 159,210.53 | N/A | 3,163,592,841.33 |
| EARNED INCOME YIELD THIS PERIOD: | 4.016 | 000. | 3.526 | N/A | 4.016 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,909,656,567.02 | 00. | 200,000.00 | N/A | 3,909,856,567.02 |
| CURRENT AMORTIZED BOOK VALUE: | 3,912,605,822.90 | 00. | 200,000.00 | N/A | 3,912,805,822.90 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.734 | 000. | 3.447 | N/A | 4.734 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 134.12 | 00. | 131.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 134.12 | 00. | 131.50 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 4.016 |



(FS/ERNFS)

CITY/COUNTY OF SAN FRANCIS MR. DANIEL DALY 415-554-4

0 8

PORTFOLIO STATISTICS 7/01/05 THROUGH 4/30/06

PAGE: 1 RUN: 05/02/06 00:00:56

UND: 100 POOLED FUNDS

| | GOV'T SECURITIES | CURITIES | TIME DEPOSITS | EPOSITS | |
|--|------------------|-------------|---------------|-------------|----------------------|
| | ASSETS | LIABILITIES | ASSETS | LIABILITIES | TOTAL |
| | | | | | |
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 93,862,098.39 | 00, | 4,098.33 | N/A | 93,866,196.72 |
| TOTAL NET EARNINGS THIS PERIOD: | 102,105,393.14 | 00. | 4,675.55 | N/A | 102,110,068.69 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,049,189,555.71 | 00. | 159,210.53 | N/A | N/A 3,049,348,766.24 |
| EARNED INCOME YIELD THIS PERIOD: | 4.021 | 000. | 3.526 | N/A | 4.021 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,755,154,414.05 | 00. | 200,000.00 | N/A | 3,755,354,414.05 |
| CURRENT AMORTIZED BOOK VALUE: | 3,757,114,777.57 | 00. | 200,000.00 | N/A | N/A 3,757,314,777.57 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.769 | 000. | 3.447 | N/A | 4.769 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 137.24 | 00. | 131.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 137.24 | 00. | 131.50 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 4.021 |



| SAN FRANCISCO | 415-554-4487 | INVENTORY | NG 25 OF 4/30/06 |
|----------------|-----------------|------------|--|
| CITY/COUNTY OF | MR. DANIEL DALY | INVESTMENT | THREE DIRECTOR OFFICE O |
| | | | |

(SIRPT)

DAGE.

| MR. DANIE | DANIEL DALY 415-554-4487 | 2 - 5 | 5 4 - 4 | - 8 4 | | FROE: |
|--|--|------------------|---------|---------------------|--|------------------------|
| (SIRPT) I N V E INVESTW | INVESTMENTS OUTSTANDING AS OF 4/30/06 INVESTMENTS OUTSTANDING AS OF 4/30/06 NAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS | N T O R 4/30/ | , v | | RUN: 05 | RUN: 05/02/06 00:00:47 |
| SUMMARY DESCRIPTION | | CUPN | TRDNG | BOOK | PAR VALUE SHARES | BOOK VALUE |
| (Inv Type) 11 TREASURY BILLS | 5.02%(C) | 4.276 | 4.359 | 4.276 4.359 98.103 | 200,000,000.00 | 196,205,469.46 |
| (Inv Type) 12 TREASURY NOTES | 29.04%(€) | 3.602 | 4.605 | 39.424 | 4.605 39.424 1,142,000,000.00 1,135,426,146.66 | 1,135,426,146.66 |
| (Inv Type) 41 FNMA DISCOUNT NOTES | 9,59%(C) | 4.603 4.637 | 4.637 | 99.234 | 378,000,000.00 | 375,104,732.23 |
| (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES | 8.76%(C) | 4.632 | 4.663 | 4.632 4.663 99.326 | 345,000,000.00 | 342,674,227.76 |
| (Inv Type) 44 PMC DISCOUNT NOTES | 8.20%(C) | 4.673 | 4.723 | 4.673 4.723 98.923 | 324,000,000.00 | 320,510,767.33 |
| (Inv Type) 81 COMMERCIAL PAPER DISC | 24.16%(C) | 4.765 | 4.791 | 4.791 99.446 | 950,000,000.00 | 944,735,223.58 |
| (Inv Type) 91 NEGOTIABLE C.D.'S | 15.22%(C) | 4.812 | 4.812 | 4.812 4.812 100.000 | 595,000,000.00 | 595,000,000.00 |

3.400 3.400 100.000 200,000.00 200,000.00 4.375 4.687 99.381 3,934,200,000.00 3,909,856,567.02

FIXED

.01%(C) REPORT TOTALS ASSETS F

(Inv Type) 1010 PUBLIC TIME DEPOSIT



| PAGE: 1 RUN: 05/02/06 00:00:50 | PAR/SHARES MARKET VALUE CURR ACCR INT UNREALIZED GAIL |
|---|---|
| | MARKET VALUE |
| S - 5 5 4 - 4 4 KET VALUE 04/30/06 | PAR/SHARES |
| C O UN TY OF SAN R KARN CAN NIE L DALY 415-554 INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 04/30/06 MAJOR SORT KEY IS ICC# | BANK FUND CPN RATE |
| ENT INTERECT | BANK |
| OITY/COUNTY OF SAN FRASSIGNED ON SAN FAST SICKE NAME OF SAN FAST SICKE SAN SAN FAST SICKE SAN SAN FAST SICKE SAN SAN SAN FAST SICKE | CUSIP |
| | DESCRIPTION |

(RPIMKT)

| UNREALIZED GAIN | 2,326.39 | 2,361.11 | 2,361.11 | | -1 481 38 | 00.40 | -3,859.71 | | -4,631.65 | -126 71 | 14,125.60 | | 21,174.21 | -10,099.45 | 548,828.12 | | 54,882.81 | | 199,218.75 | 00 200 | 390,623.00 | 240,234.37 | | 48,437.50 | | 9,687.50 | 30 010 00 | - CH | 172.265.62 | | 24,609.33 | | 154,587,50 | 100000000000000000000000000000000000000 | | 5. 18. 08 | |
|---|-----------------------|---------------|--|---------------|---------------|-------------------|----------------|---------------|-------------------|---------------|-------------------|----------------|--|--|----------------------|-----------------|----------------------|-----------------|----------------------|----------------|---------------------|---|----------------|---------------------|----------------|---------------------|----------------|----------------------|---|----------------------|----------------------|-------------------|---------------------|---|----------------------|----------------------|----------------|
| CURR ACCR INT UP | 385,805.55 SUNGARD | 374,916.66 | 374,916.66 | SUNGARD | 152,469.44 | 374,906.25 | SUNGARD | 449,887.50 | SUNGARD | 65,483,33 | 212.666.67 | SUNGARD | 2,411,052,06 | | 461,325.97 | SUNGARD | 46,132.60 | SUNGARD | 230,662.98 | SUNGARD | 461,325.97 | 459,599,45 | SUNGARD | 91,919.89 | SUNGARD | 18,383.98 | SUNGARD | OTTO OTTO | 321 719 61 | SUNGARD | 45,959.94 | SUNGARD | 275,759.67 | SONGAND | SUNGARD | 501.381.21 | SUMBARIL |
| MARKET VALUE MARKET PRICE | 24,973,958.33 | 24,973,958.33 | 24,973,958.33 | 99.8958333333 | 9,946,143.62 | 24.865,359.04 | 99.46143617021 | 29,838,430.85 | 99.46143617021 | 9,918,106.62 | 49.137.681.16 | 98.27536231884 | 198.627.596.28 | 99.31379800000 | 49,937,500.00 | 99.875000000000 | 4,993,750.00 | 99.875000000000 | 24,968,750.00 | 99.87500000000 | 49,937,500.00 | 49.828.125.00 | 99.65625000000 | 9,965,625.00 | 99.65625000000 | 1,993,125.00 | 99.65625000000 | 9,965,625.00 | 34 676 687 50 | 99.65625000000 | 4,982,812.50 | 99.65625000000 | 29,896,875.00 | 99.65625000000 | 49,359,375.00 | 49 375 00 | 98.71875000000 |
| PAR/SHARES BOOK | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,596,680.56 | 10,000,000.00 | 25.000.000.00 | 24,494,312.50 | 30,000,000.00 | 29,393,175.00 | 10,000,000.00 | 50 000 000 00 | 48,910,888.89 | 200.000.000.000.00 | 196,205,469.46 | 50,000,000.00 | 49,388,671.88 | 5,000,000.00 | 4,938,867.19 | 25,000,000.00 | 24,809,586.50 | 50,000,000.00 | 50 000 000 00 | 49,587,890,63 | 10,000,000.00 | 9,917,187.50 | 2,000,000.00 | 1,983,437.50 | TO,000,000.00 | 9,916,406.25 | 34.707.421.88 | 5,000,000.00 | 4,958,203.13 | 30,000,000.00 | 29,742,187.50 | 20,000,000.00 | 20 000 000 00 | 49,673,234.63 |
| FUND CPN RATE SAFE YIM TR | 4.0850 | 4.0900 | 4.0900 | 4.1571 | 4.1900 | 4.1850 | 4.2714 | 4.1850 | 4.2714 | 4.4600 | 4.5359 | 4.7433 | 4 2761 | 4.3592 | 2.0000 | 4.0327 | 2.0000 | 4.0327 | 2.0000 | 4.2277 | 2.0000 | 4.2037 | 3.8398 | 2.7500 | 3.8489 | 2.7500 | 3.8489 | 2.7500 | 3.8711 | 3 8711 | 2.7500 | 3.8711 | 2.7500 | 3.9028 | 3.0000 | 3 0000 | 4.8769 |
| FUND | 100 | 100 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 000 | 000 | 9 | | 100 | 000 | 1001 | 000 | 100 | 000 | 100 | 000 | 000 | 3626 | 000 | 9066 | 000 | 1001 | 000 | 000 | 9912 | 000 | 3625 | 000 | 100 | 100 | 000 |
| BANK | 19 | 61 | 1.9 | 4.3 | 19 | 19 | 4 | 1.9 | 40 | 19 | | 4.0 | 5 078 (M) | | 13 | 40 | 1.9 | 40 | 19 | 43 | 13 | 40 | 4 | 13 | 40 | 1.9 | 40 | 13 | 40 | 40 | 1.9 | 4.0 | 13 | 40 | 19 | 10 | 43 |
| CUSIP | 912795XB2 | 912795XB2 | 912795XB2 | | 912795XG1 | 912795YG1 | 10000000000 | 912795XG1 | | 912795XK2 | 010705010 | | | | 912828AY6 | | 912828AY6 | | 912828AY6 | | 912828AY6 | 010000000000000000000000000000000000000 | 0400000 | 912828CM0 | | 912828CM0 | | 912828CM0 | 000000000000000000000000000000000000000 | OMDOZOZIE | 912828CM0 | | 912828CM0 | | 912828DF4 | AGRECOCTO | 100000000 |
| ST DESCRIPTION ER PURCHASE MATURITY DATE | 51 TREASURY BILLS | H | 12/20/05 05/11/06 57 TRRASURY BILLS | | TR | 12/21/05 06/15/06 | | TR | 12/23/05 06/15/06 | TRI | 02/21/06 07/06/06 | | DITTE VEHICLE IN COMMENT TO THE PROPERTY OF TH | order tropped in the court of t | 40921 T NOTE (98,25) | | 40922 T NOTE (98.25) | | 11041 T NOTE (99.03) | | 41044 T NOTE (99.4) | 12/15/05 05/15/06 | | 40882 T NOE (99.06) | | 10883 T NOE (99.06) | | 10886 T NOTE (99.55) | | 1088/ T NOIE (99.33) | 40888 T NOTE (99.55) | 09/26/05 06/30/06 | 10889 T NOTE (99.5) | | 11196 T NOTE (98.20) | 11197 T NOTE (98 20) | 4 |
| INVEST | 41051 | 41056 | 41057 | , | 41060 | 41062 | O H | 41063 | | 41127 | - | 7 | T GILL | 200 | 409 | | 405 | | 410 | | 410 | 000 | 0.5 | 408 | | 408 | | 408 | | 40 | 408 | | 408 | | 4.1 | 4.1 | - |



415-554-4487 SAN FRANCISCO CITY/COUNTY OF MR. DANIEL DALY

ZED GAIN ZED LOSS 4,687.50 4,687.50 2,734.37 2,734.37

| | | 6. | M R | D A N I E L INVESTMENT | L D SNT INV | D A L Y INVENTORY | WITH MAR | A N I E L D A L Y 4 1 5 - 5 5 4 - 4 INVESTMENT INVENTORY WITH MARKET VALUE | 7 00 7 | DITM: 0E/03/0 | PAGE: 2 |
|-----------------------|---|---|------------|---------------------------|---|----------------------|--|---|---------------------------------|-----------------------|---|
| _ | RPIMKI) | | | INVESTME | MAJOR | SORT K. | NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# | INVESTMENTS OUTSTANDING AS OF 04/30/06 MAJOR SORT KEY IS ICC# | | | |
| | INVEST | DESCRIPTION FURCHASE MATURITY DATE | ATE | CUSID | BANK | FUND | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT | CURR ACCR INT UNREALIZED GAIL PRICE SOURCE UNREALIZED LOSS |
| ď | 41198 T | NOTE (98.20) | | 912828DF4 | 139 | 100 | 3.0000 | 50,000,000.00 | 49,359,375.00 | 501,381.21 | 54,687.50 |
| d | 41199 T | 03/29/06 12/31/06 NOTE (98.20) | | 912828DF4 | 13 | 100 | 3.0000 | 50,000,000.00 | 49,359,375.00 | 501,381.21 | 54,687.5(|
| | | 03/29/06 12/31/06 | | | 8.7 | 000 | 4.8876 | 49,669,328.38 | 98.71875000000 | SUNGARD | 4 6 5 |
| ď | 41200 T | NOTE (98.20) | | 912828DF4 | 19 | 100 | 4.8823 | 49,671,281.51 | 49,359,375.00 98.71875000000 | SUL, 381.21 | 0.4.0 |
| K_{η}^{d} | 41201 T | NOTE (98.20) | | 912828DF4 | 13 | 100 | 3.0000 | 50,000,000.00 | 49,359,375.00 | 501,381.21 STMCapD | 52,734.37 |
| A. | 41091 T | 03/29/06 12/31/06 NOTE (98.19) | | 912828DJ6 | 19 | 100 | 3.1250 | 25,000,000.00 | 24,664,062.50 | 194,233.43 | 17,578.12 |
| | | 01/31/06 01/31/07 | | | 40 | 000 | 4.5879 | 24,646,484.38 | 98.65625000000 | SUNGARD | |
| rd. | 40980 T | NOTE (98.205) 11/14/05 06/30/07 | | 912828DX3 | 40 | 000 | 4.5056 | 24,657,226.56 | 98.53125000000 | SUNGARD | -24,414.06 |
| ρl_{η}^{d} | 41106 T | NOTE (99.12) | | 912828EP1 | 19 | 100 | 4.2500 | 20,000,000.00 | 19,806,250.00 | 354,945.06 | 6 6 |
| | 8 | 02/08/06 11/30/07 | | OTABLOCOCIO | 40 | 000 | 4.6110 | 20,038,461.54 | 99.03125000000 | 271.926.80 | -68,750.00 |
| 4 | 4.1089 T | NOIE (99.30) 01/31/06 01/31/08 | | 917070F00 | 40 | 000 | 4.4160 | 24,980,583.50 | 99.12500000000 | SUNGARD | -199,333.50 |
| c_{i}^{c} | 41134 T | NOTE (99.27) | | 912828EY2 | 19 | 100 | 4.6250 | 15,000,000.00 | 14,934,375.00 | 116,881.79 | 20 043 7 |
| 6 | E 110 E | 02/28/06 02/29/08 | | 010808270 | 0 4 | 000 | 4.7161 | 14,974,218.75 | 14,934,375,00 | 116,881.79 | 1000000 |
| 5 | | 02/28/06 02/29/08 | | | 4. 4. | 000 | 4.7161 | 14,974,218.75 | 99.56250000000 | SUNGARD | -39,843.75 |
| A. | 41136 T | | | 912828EY2 | 13 | 100 | 4.6250 | 15,000,000.00 | 14,934,375.00 | 116,881.79 | 0 0 |
| | | | | | 4.5 | 000 | 4.7161 | 14,974,218.75 | 99.56250000000 | SUNGARD | -39,843.75 |
| ď, | 41137 T | NOTE (99.27) | | 912828672 | η α 7 Γ | 000 | 4.6250 | 14.974.218.75 | 99.56250000000 | SUNGARD | -39,843.75 |
| rice. | 41138 T | | | 912828EY2 | 13 | 100 | 4.6250 | 15,000,000.00 | 14,934,375.00 | 116,881.79 | |
| | | 02/28/06 02/29/08 | | | 68 | 000 | 4.7161 | 14,974,218.75 | 49 765 625 0000000 | 195 867 49 | -39,643.73 |
| 1 | 41210 IR | 1KEASUKI NOIES (99.21) | | 312020203 | 87 | 000 | 4.8073 | 49,828,125.00 | 99.5312500000 | SUNGARD | -62,500.00 |
| d, | 41211 T | | | 912828EZ9 | 13 | 100 | 4.6250 | 50,000,000.00 | 49,765,625.00 | 195,867.49 | |
| | | | | | 87 | 000 | 4.8073 | 49,828,125.00 | 99.53125000000 | SUNGARD | -62,500.00 |
| ď, | 41212 T | NOTE (99.21) | | 912828529 | 4 F F F F F F F F F F F F F F F F F F F | 000 | 4.8073 | 49,828,125.00 | 99.53125000000 | SUNGARD | -62,500.00 |
| \mathcal{L}_{k}^{d} | 41213 T | | | 912828EZ9 | 1.9 | 100 | 4.6250 | 50,000,000.00 | 49,765,625.00 | 195,867.49 | 00 000 |
| | | | | 0000 | 89 | 000 | 4.8073 | 49,828,125.00 | 49 765 625 00 | 195 867 49 | -02,300.00 |
| < | 41214 T | NOTE (99.21) | | 912828E29 | 43 | 000 | 4.8073 | 49,828,125.00 | 99.53125000000 | SUNGARD | -62,500.00 |
| < | 41215 T | | | 912828EZ9 | 13 | 100 | 4.6250 | 50,000,000.00 | 49,765,625.00 | 195,867.49 | 4 4 4 |
| | | 03/31/06 03/31/08 | | | - | 000 | 4.8073 | 49,828,125.00 | 99.53125000000 | SUNGARD | -62,500.00 |
| 4 | 41216 T | NOTE (99.21) | | 912828EZ9 | 19 | 100 | 4.6250 | 49 828 125 00 | 49,765,625.00 | SUNGARD | -62,500.00 |
| < | 41217 T | | | 912828EZ9 | | 100 | 4.6250 | 50,000,000.00 | 49,765,625.00 | 195,867.49 | |
| | | 03/31/06 03/31/08 | | | 4 0 | 000 | 4.8073 | 49,828,125.00 | 99.53125000000 | SUNCARD | -62,500.00 |
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| | INVESTM | ENT IN | PINTORY | INVESTMENT INVENTORY WITH MARKET VALUE | KET VALUE | | | PAGE: 3 |
| | | | | | | | RUN: 05/02/06 00:00:50 | 00:00:00 9 |
| | INVESTM | ENTS O | JISTAND | ING AS OF | INVESTMENTS OUTSTANDING AS OF 04/30/06 | | | |
| | | MAJOR | SORT K | MAJOR SORT KEY IS ICC# | # | | | |
| DESCRIPTION | CUSIP | BANK | FUND | FUND CPN RATE | PAR/SHARES | MARKET VALUE | CURR ACCR INT UNREALIZED GAIN | NREALIZED GAIN |
| PURCHASE MATURITY DATE | | BROK | SAFE | YTM TR | BOOK | MARKET PRICE | PRICE SOURCE UNREALIZED LOSS | NKEALIZED LOSS |
| FNMA DISCOUNT NOTES | 313589WN9 | 13 | 100 | 3.8700 | 16,000,000.00 | 15,985,600.00 | 373,240.00 | |
| 09/26/05 05/08/06 | | 8.7 | 000 | 3.9655 | 15,614,720.00 | 99.91000000000 | UPRICE | -2,360.00 |
| FNMA DISCOUNT NOTES | 313589WS8 | 1.9 | 100 | 4.6600 | 50,000,000.00 | 49,925,000.00 | 174,750.00 | |
| 04/04/06 05/12/06 | | 40 | 000 | 4.6830 | 49,754,055.56 | 99.850000000000 | UPRICE | -3,805.56 |
| FNMA DISCOUNT NOTES | 313589WV1 | 1.9 | 100 | 4.6800 | 10,000,000.00 | 9,981,000.00 | 33,800.00 | |
| 04/05/06 05/15/06 | | 8.7 | 000 | 4.7045 | 9,948,000.00 | 99.81000000000 | UPRICE | -800.00 |
| FINA DISCOUNT NOTES | 313589WV1 | 1.9 | 100 | 4.6600 | 50,000,000.00 | 49,905,000.00 | 155,333.33 | |
| 04/07/06 05/15/06 | | 40 | 000 | 4.6830 | 49,754,055.56 | 99.81000000000 | UPRICE | -4,388.89 |
| FNMA DISCOUNT NOTES | 313589WV1 | 13 | 100 | 4.6600 | 50,000,000.00 | 49,905,000.00 | 155,333.33 | |
| 04/07/06 05/15/06 | | 40 | 000 | 4.6830 | 49,754,055.56 | 99.810000000000 | UPRICE | -4,388.89 |
| FNMA DISCOUNT NOTES | 313589WV1 | 19 | 100 | 4.6800 | 50,000,000.00 | 49,905,000.00 | 84,500.00 | |
| 04/18/06 05/15/06 | | 8 9 | 000 | 4.6965 | 49,824,500.00 | 99.81000000000 | UPRICE | -4,000.00 |
| FNMA DISCOUNT NOTES | 313589XS7 | 19 | 100 | 4.5300 | 50,000,000.00 | 49,765,000.00 | 522,208.34 | |
| 02/01/06 06/05/06 | | 40 | 000 | 4.5983 | 49,257,583.33 | 99.53000000000 | UPRICE | -14,791.67 |
| FANNIE MAE | 313589XU2 | 1.9 | 100 | 4.6500 | 50,000,000.00 | 49,750,000.00 | 342,291.67 | |
| 90/20/90 90/60/80 | | 87 | 000 | 4.7047 | 49,418,750.00 | 99.500000000000 | UPRICE | -11,041.67 |
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| | -3,266.6 | 1,416.6 | -48,843.3 | | -1 700 0 | 0.00, | | -1,912.5 | | -947.2 | | -2,383.3 | | .2,200.0 | | -2,368.0 | | -3,673.6 | | -5,622.2 | | 3,055.5 | | 0.055.5- |
|---|--|--|----------------|---------------|---|-------------------|------------------------------------|-------------------|------------------------------------|-------------------|------------------------------------|-------------------|------------------------------------|---------------|------------------------------------|-------------------|------------------------------------|-------------------|------------------------------------|---------------|------------------------------------|----------------|------------------------------------|----------------|
| 47 537 78 | UPRICE | 2,043,094.45 | | 79 391 90 | CINCADIA | SUNGARD | 110,437.50 | SUNGARD | 95,211.11 | SUNGARD | 205,200.00 | SUNGARD | 108,266.67 | SUNGARD | 84,229.17 | SUNGARD | 188,062.50 | SUNGARD | 276,000.00 | SUNGARD | 138,000.00 | SUNGARD | 174,000.00 | CHNCADD |
| 000 000 000 | 99.190000000000 | 377,100,400.00 | 99.76201100000 | 00 000 00 | 000000000000000000000000000000000000000 | 99.87950000000 | 44,945,775.00 | 99.87950000000 | 9,985,272.22 | 99.8527222222 | 29,955,816.67 | 99.8527222222 | 39,941,088.89 | 99.8527222222 | 49,926,361.11 | 99.8527222222 | 24,923,013.89 | 99.69205555556 | 39,876,822.22 | 99.6920555556 | 19,933,055.56 | 99.66527777778 | 29,851,383.33 | 00 50451111111 |
| 000000000000000000000000000000000000000 | 1,939,428.89 | 378,000,000.00 | 375,104,732.23 | 000 000 | 00.000,000,00 | 39,855,333.33 | 45,000,000.00 | 44,837,250.00 | 10,000,000.00 | 9,891,008.33 | 30,000,000.00 | 29,753,000.00 | 40,000,000.00 | 39,835,022.22 | 50,000,000.00 | 49,844,500.00 | 25,000,000.00 | 24,738,625.00 | 40,000,000.00 | 39,606,444.44 | 20,000,000.00 | 19,798,111.11 | 30,000,000.00 | 20 000 000 |
| | 3624 3.8800 | 4.6026 | 4.6373 | 0 | 4.0000 | 4.6669 | 4.6500 | 4.6669 | 4.5100 | 4.5597 | 4.5600 | 4.5979 | 4.6400 | 4.6592 | 4.6650 | 4.6796 | 4.5900 | 4.6385 | 4.6000 | 4.6457 | 4.6000 | 4.6469 | 4.6400 | |
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| | 313589YT4 | | | | 273282MC2 | | 313385WQ5 | | 313385WS1 | | 313385WS1 | | 313385WS1 | | 313385WS1 | | 313385XE1 | | 313385XE1 | | 313385XG6 | | 313385XUS | |
| 00/10/00 00/00/00 | 40877 FNMA DISCOUNT NOTES 09/22/05 06/30/06 | SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES | | | 41240 FEDERAL HOME LOAN DISC NOIES | 04/12/06 05/10/06 | 41241 FEDERAL HOME LOAN DISC NOTES | 04/12/06 05/10/06 | 41119 FEDERAL HOME LOAN DISC NOTES | 02/14/06 05/12/06 | 41156 FEDERAL HOME LOAN DISC NOTES | 03/08/06 05/12/06 | 41234 FEDERAL HOME LOAN DISC NOTES | | 41249 FEDERAL HOME LOAN DISC NOTES | 04/18/06 05/12/06 | 41144 FEDERAL HOME LOAN DISC NOTES | 03/03/06 05/24/06 | 41155 FEDERAL HOME LOAN DISC NOTES | | 41157 FEDERAL HOME LOAN DISC NOTES | | 41175 FEDERAL HOME LOAN DISC NOTES | |

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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

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| NAMES PRESCRIPTION PROPERTY PARK | | | INVESTME | MAJOR | TSTAND SORT K | ING AS OF | ? 04/30/06 2# | | | |
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| OLIVER COLOR COL | d | | 313397WP2 | 19 | 100 | 4.5150 | 17,000,000.00 | 16,981,791.11 | 179,095.00 | |
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| 41251 NO. CREATE MANY CORP DISCOURT NOTES. 411251 NO. CREATE MANY CORP DISCOURT NOTES. 411251 NO. CREATE MANY CORP DISCOURT NOTES. 41121 NO. CREATE MANY CORP DISCOURT NOTES. 41121 NO. CREATE MANY CORP DISCOURT NOTES. 411251 NO. CREATE MANY CORP DISCOURT NOTES. 41121 NO. CREATE MANY CORP DISCOURT NOTES. 411251 NO. CREATE MANY CO | Ø | Ę | 31339/WW/ | 4 A | 000 | 4.7172 | 18.930.544.44 | 99.79916666667 | SUNGARD | -949.99 |
| 41171 FREDELIS IN WIS CORP DISC N 113997XMS 45 000 4.7125 0 99.935131313 16.312.50 50.93720666667 | ď | F | 313397WW7 | 19 | 100 | 4.7020 | 21,000,000.00 | 20,957,825.00 | 35,656.83 | |
| ### 1171 REAL DOME NATION NOT LINE N 131397A3 | | 04/18/06 05/16/06 | 000000000000000000000000000000000000000 | 4 5 | 000 | 4.7193 | 20,923,200.67 | 99.79916666667 | SUNGARD | -1,032.50 |
| 41171 FERDER MAC. 131397YA3 19 100 4.680 0 04 54.7077778 41173 FERDER MAC. 131397YA3 19 100 4.680 0 05 54.7084 34.590.500 0 09 34.745777778 41174 FERDER MAC. 131397YA3 19 100 4.680 0 09 0.9442777779 41174 FERDER MAC. 131397YA3 19 100 4.680 0 09 0.9442777779 41174 FERDER MAC. 131397YA3 19 100 4.680 0 09 0.9442777779 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.9442777779 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.9442777779 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.9442777779 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.9442777779 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.9442777779 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.9442777779 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.9442777779 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944277777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944277777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944277777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944277777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944277777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944277777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944277777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944277777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944277777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944277777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944477777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944477777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944477777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944477777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944477777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944477777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944477777 41175 FERDER MAC. 131397YA3 19 100 4.700 0 09 0.944477777 41175 FERDER MAC. 13145 FERDER MAC. 13145 FERDER MAC. 13145 FERDER MAC. 13145 FERDER MAC. 13147 FERDER MAC. 131 | < | 09/22/05 05/31/06 | 31339/AMO | 9 49 | 000 | 3.9773 | 6,811,122.50 | 99.5983333333 | SUNGARD | -5,541.67 |
| 4113 REDDIE RAC 2016 06/13/06 41397X3 41 40 00 4.734 43.459.00 00 99.422777778 55822 | rd, | HR | 313397YA3 | 13 | 100 | 4.6800 | 35,000,000.00 | 34,798,497.22 | 213,850.00 | |
| 4113 FREDER NO. 19. 4.1.25 PARTOLE NO. 1313377A3 19 100 4.250 55.000.00 00 93.4227777772 | | | | 40 | 000 | 4.7354 | 34,590,500.00 | 99.42427777778 | SUNGARD | -5,852.78 |
| 4123 PREDICTION 6 06/13/0 | ď | FR | 313397YA3 | 19 | 100 | 4.6800 | 35,000,000.00 | 34,798,497.22 | SUNGARD | -5.852.78 |
| ### ### ### ### ### ### ### ### ### ## | | 0 | 312397VB3 | 19 | 100 | 4 7300 | 50.000.000.00 | 49.712.138.89 | 157,666.67 | |
| 41133 PRC DISCOUNT NOTES 311397ZEM 4 13 00.0 4 610.0 00.00 00.0 95.03611111.0 5.0 5.0 5.0 5.0 5.0 5.0 5.0 5.0 5.0 5 | | 4 | | 87 | 000 | 4.7720 | 49,559,847.22 | 99.4242777778 | SUNGARD | -5,375.00 |
| 41233 POC DISCOUNT NOTES 43 000 4.0559 49,738,700.0 99,238333333 117766.47 -9,5333 4111111 SURVEYAND COUNTY NOTES 43 000 4.0559 49,743,700.0 99,2383333333 17,766.47 -9,5333 5111111 SURVEYAND COUNTY NOTES 8.224 (M) 4.0726 224,000,000.0 03 21,007,77 1.757,44.61 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,5333 117766.67 -9,6332 11766.67 -9,6 | A | H | 313397ZE4 | 1.9 | 100 | 4.8100 | 50,000,000.00 | 49,516,805.56 | 126,930.56 | 0 |
| 4125 WELLS (TO TYDE) 44 PMC DISCOUNT NOTES 8.22% (M) 4.0579 194.791.01.01 09.593333333 4.757.844.61 4.757.844 | | | | 43 | 000 | 4.8685 | 49,398,750.00 | 99.03361111111 | SUNGARD | -8,8/5.00 |
| SUBPOUND. [IJV Type) 44 FMC DISCOUNT NOTES 8.22% (M) 4.6726 324,000,000.00 312,221,057,77 1.757,644.61 47.554, 41152 MELLS CP 4.722 320,550,777 33 93.450940000 53,402.78 47.554, 41153 MELLS CP 6.47106 65/01/06 94.7711 41 100 4.7300 50,000,000.00 60.00000000 53,402.78 47.554, 41153 MELLS CP 6.47106 65/01/06 94.7711 41 100 4.7301 65,000,000.00 60.00000000 53,402.78 47.554, 41153 MELLS CP 6.47106 65/01/06 94.7711 41 100 4.7301 65,000,000.00 60.0000000 53,402.78 47.554, 41153 MELLS CP 6.47106 65/01/06 94.7711 41 100 4.7301 65,000,000.00 60.0000000 53,402.78 57.511 67.511, 41154 MELLS CP 6.47106 65/01/06 94.7711 41 100 4.7301 65,000,000.00 60.0000000 53,402.78 57.511 67.511, 41154 MELLS CP 6.47106 65/01/06 67/01/01/06 67/01/07 67/01/06 67 | _ | E | 3133972Mb | 4 F 3 | 000 | 4.8539 | 39,473,100.00 | 98.9383333333 | SUNGARD | -9,533.34 |
| 41252 NELLS CP | | ON THE PARTY OF TH | | 208 (8 | | 4 6726 | 324 000 000 00 | 322.221.057.77 | 1,757,844.61 | 00. |
| 41052 NERLIS CP 64/18/06 05/01/06 9497FIE14 19 100 4.7360 50,000,000 00 65,000,000 00 65,402.78 11053 NERLIS CP 64/18/06 05/01/06 9497FIE14 19 100 4.7360 50,000,000 00 60,000 00 65,402.78 11054 NERLIS CP 60,000,000 00 60,402.78 11054 NERLIS CP 60,000,000 11054 NERLIS CP 6 | | SUBJOINT (THE TAKE DISCOULT IN | | | | 4.7232 | 320,510,767.33 | 99.45094400000 | | -47,554.17 |
| 4125 WELLS OF 65/01/06 9497FIE14 12 100 4.7361 95,000.00 15 00.00 10 85,402.78 918ELLS OF 65/01/06 65/01/06 94,402.78 9497FIE14 12 100 4.7361 95,000.00 100 100.00 10 85,402.78 918ELLS OF 65/01/06 65/01/06 94,402.78 9497FIE14 12 100 4.7361 95.00 100 1000 100 100 100 100 100 100 100 | | | | | | | | | | |
| 125 | d | 41252 WELLS CP | 9497F1E14 | 19 | 100 | 4.7300 | 50,000,000.00 | 50,000,000.00 | 85,402.78 | 00. |
| 4123 MELLS CP 6 9497FEL4 4 19 100 4.7701 9.000000000 | | | | 41 | 000 | 4.7381 | 49,914,597.22 | 100.0000000000 | SUNGARD | 0.0 |
| 41153 MELLAS PRELIX COP | ď | 3 | 9497FIEL4 | 4 t | 000 | 4 7381 | 49 914 597 22 | 100.000000000000 | SUNGARD | |
| 4115 3DAIK america 90 4117 0 12 BANK CRO 65/01/06 4117 0 12 BANK CRO 65/01/06 4118 0 100 4 6550 50 000, 000 0 0 0 99.986250000 4118 0 100 65/01/06 4124 0 100 65/01/01/06 4124 0 100 65/01/01/06 4124 0 100 65/01/01/06 4124 0 100 65/01 | R | ME | 9497F1E14 | 1 6 1 | 100 | 4.7300 | 50,000,000.00 | 50,000,000.00 | 85,402.78 | 00. |
| 41153 Dank emerica op 6660PlE23 19 100 4.6559 95.000,000.000 96.9593 15.590.28 100.000 4.6590 97.000,000.000 95.000 95.590.28 100.000 4.6590 97.000,000.000 95.000 | | | | 4.1 | 000 | 4.7381 | 49,914,597.22 | 100.0000000000 | SUNGARD | |
| 41170 USANK CP 5/10/06 USERNA 1 0 100 47937 45 600 000 000 000 000 000 000 000 000 00 | Ø | pa | 0660P1E23 | 13 | 100 | 4.6550 | 50,000,000.00 | 49,993,125.00 | 355,590.28 SUNGARD | -409,72 |
| 1214 000 CD | - | Ξ | 91160BEA4 | 139 | 100 | 4.6900 | 50,000,000.00 | 49,938,125.00 | 306,152.78 | |
| 41244 BOA CE 9016APLEAS 19 100 477850 50.000,000.000 949,938,1155,00 93,041.67 1 100 477850 50.000,000.000 949,938,1155,00 93,041.67 1 100 477997 49,847,145.83 99,87525000000 91808ARA 1 100 477997 49,847,145.83 99,87525000000 91808ARA 1 100 477997 49,847,145.83 99,8752000000 91808ARA 1 1100 47097 49,847,145.83 99,8752000000 91808ARA 1 1100 47097 49,847,145.83 99,8752000000 91808ARA 1 1100 47097 49,847,145.83 99,87520000000 91808ARA 1 1100 47097 49,847,145.83 99,87520000000 91808ARA 1 1100 47097 49,847,145.83 99,87520000000 91808ARA 1 1100 47097 49,847,145.83 99,875200000000 91808ARA 1 1100 47097 49,887,145.83 99,8752000000000000000000000000000000000000 | | | | 44 | 000 | 4.7245 | 49,635,222.22 | 99.87625000000 | SUNGARD | -3,250.00 |
| 41245 GDA CP (PA 05/10/06 0660PLEAS 19 100 47785 05.000,000 10 49;998.125.00 99.404.250 07.000,00 49;998.125.00 99.404.250 07.000,00 49;998.125.00 99.404.20 | d | BO | OGGOPIEAS | 1.9 | 100 | 4.7850 | 50,000,000.00 | 49,938,125.00 | 93,041.67 | 0 |
| 41345 DOA CP 06001RAS 19 100 4.7999 91,000.00 93,000.00 | | | | 40 | 000 | 4.7997 | 49,847,145.83 | 99.87625000000 | SUNGARD | -2,062.50 |
| 41246 604 (17)06 05/10/06 0660PLRAS 19 100 4.7350 59750, 7500.00 00 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.67 99.041.97 99.041.68 99.041.68 99.041.67 99.041.04 99.041.041.04 99.041.041.04 99.041.041.04 99.041.041.04 99.041.041.04 99.041.041.04 99.041.041.04 99.041.041.04 99.041.041.04 99.041.041.04 99.041.041.041.041.04 99.041.041.04 99.041.041.041.041.041.041.041.041.041.041 | ď | m | OGGOPIEAS | 19 | 100 | 4.7850 | 50,000,000.00 | 00 07625,125.00 | STINGARD | |
| 1247 DO COP 17/06 05/10/06 19 000 47.997 49.487.18.5 99.95.250.0000 00 SURRARD 3.5.00.2 124.69 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | - | BC | 0660P1RAS | 19 | 100 | 4.7850 | 50,000,000.00 | 49,938,125.00 | 93,041.67 | |
| 41247 DOA CP | | 2 | | 40 | 000 | 4.7997 | 49,847,145.83 | 99.87625000000 | SUNGARD | 00.2.00 |
| 10 000 4.7997 94.871,145.81 99.8852000000 3.00000000000000000 3.0000000000 | d | | 0660P1EAS | 1.9 | 100 | 4.7850 | 20,000,000.00 | 49,938,125.00 | 93,041.69 | 0 0 0 0 |
| MANK CPP 6 05/11/06 41 100 4.760 05/11/06 05/11/ | | | | 40 | 000 | 4.7997 | 49,847,145.83 | 99.87625000000 | SUNGARD | 7,002.30 |
| 05/11/06 virgarsilen 19 100 4.7140 25,000,000.00 24,061,27.00 39,86250000000 silksishi 11. | d | 0.0 | 911608682 | 1.9 | 100 | 9.7600 | 49 722 333 33 | 99 86250000000 | SUNGARD | 8.8.3 |
| 46 000 4.79.59 24.881.750.00 99.86250000000 GUNNAMEN 1.1 | 4 | ALCO UNION BK CP | VOTESTIEBO | 1.9 | 100 | 4.7300 | 25,000,000.00 | 24,965,625.00 | 87 808.28 | |
| | | 04/05/06 05/11/06 | | 46 | 000 | 4.7525 | 24,881,750.00 | 99.86250000000 | SUMMARIN | |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY TH 4 15 - 554 - 4487 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 5 RUN: 05/02/06 00:00:50

INVE

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| DESCRIPTION PRINCE PRINCE PROPERTIES PROPETTIES | FORDER | DESCRIPTION | CUSID | MAJOR S | ORT K | MAJOR SORT KEY IS ICC# BANK FUND CPN RATE | # PAR/SHARES | MARKET VALUE | CURR ACCR INT | UNREALIZED GAIN |
|--|------------|---------------------------------------|-----------|----------|-------|--|---|---|---------------|---|
| 41152 NAMES CO. 1 | NUMBER | DESCRIPTION PURCHASE MATURITY DATE | | SROK | | YIM TR | BOOK | MARKET PRICE | PRICE SOURCE | UNREALIZED |
| 1159 PARK ANERGY C. P. 0.00 4.7565 4.91 456.0 4.9. 4975000000 211.562.50 21.562.50 | | ON BANK C P | 90485LEF1 | 19 | 100 | 4.7300 | 35,000,000.00 | 34,932,625.00 | 124,162.50 | |
| ### ### ### ### ### ### ### ### ### ## | | 1/04/06 05/15/06 | | 46 | 000 | 4.7556 | 34,811,456.94 | 99.80750000000 | SUNGARD | -2,994.44 |
| 1120 UNIVOR BANK C 19 19 19 19 19 19 19 | BA | AMERICA CP | OGGOPIEGS | 19 | 100 | 4.7250 | 50,000,000.00 | 49,896,875.00 | 321,562.50 | |
| 1320 NINON BANK CP 04651E09 19 100 4.7562 93,779,266.67 93,97500000 510000000 510000000 5100000000 5100000000 5100000000 51000000000 51000000000 51000000000 51000000000 510000000000 | | 3/13/06 05/16/06 | | 4.0 | 000 | 4.7650 | 49,580,000.00 | 99.79375000000 | SUNGARD | -4,687.50 |
| 41257 UNION BANK CP 44.04 0 0 51460 0 0 0 4 8000 0 0 9 4 8000 0 0 0 9 4 8000 0 0 0 9 4 8000 0 0 0 9 4 8000 0 0 0 9 4 8000 0 0 0 0 9 4 8000 0 0 0 0 0 9 4 8000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | ON BANK C P | 90485LEG9 | 1.9 | 100 | 4.7300 | 40,000,000.00 | 39,917,500.00 | 141,900.00 | |
| 1027 DINON BRINK CP 04451EW1 15 100 4:8100 5:00.000.00 99.687500000 20056667 100 4:8125 100 4:8125 100 4:8125 100 4:8125 100 4:8125 100 4:8125 100 4:8100 100.000000 100.0000000 2005667 2005660000 20057000000 2005667 20057000000 20057000000 20057000000 20057000000 2005700000000 200570000000 2005700000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 2005700000000 200570000000 200570000000 200570000000 2005700000000 2005700000000 200570000000 200570000000 2005700000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 2005700000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 200570000000 2005700000000 2005700000000 2005700000000 2005700000000 2005700000000 2005700000000 20057000000000 2005700000000 2005700000000 2005700000000 2005700000000 2005700000000 2005700000000 2005700000000 2005700000000 2005700000000 2005700000000 200570000000000000000000000000000000000 | 0 | 1/04/06 05/16/06 | | 46 | 000 | 4.7562 | 39,779,266.67 | 99.79375000000 | SUNGARD | -3,666.67 |
| 41104 UNION BANK C P | Ŋ, | ON BANK CP | 90485LEQ7 | 19 | 100 | 4.8000 | 50,000,000.00 | 49,841,875.00 | 46,666.67 | |
| 41124 DATA DATA DATA DATA DATA DATA DATA DAT | ō | 1/24/06 05/24/06 | | 46 | 000 | 4.8193 | 49,800,000.00 | 99.68375000000 | SUNGARD | -4,791.67 |
| 41129 RANKE AMERICA C P | | ON BANK C P | 90485LEW4 | 19 | 100 | 4.7600 | 50,000,000.00 | 49,800,625.00 | 211,555.56 | |
| 4122 BANK BRECKA, CP 666PPESS 19 100 4 8270 55.000,000.000 99.793-795.00 20744442 4122 BANK BRECKA, CP 666PPES 19 100 4 8270 50.000,000.000 99.793-795.00 181,125.00 | 0 | 3/30/06 05/30/06 | | 46 | 000 | 4.7987 | 49,596,722.22 | 99.60125000000 | SUNGARD | -7,652.78 |
| 4122 ANTERIOR DE 5/31/06 6 | 41219 | K AMERICA C P | 0660P1EX5 | 19 | 100 | 4.8200 | 50,000,000.00 | 49,793,750.00 | 187,444.45 | |
| 4122 BANK BRECK, C. P. 666PIPES 19 100 4.8705 9.500,000.00 0.0 49.779,179.00 18.1225.00 181,125.00 | 0 | 4/03/06 05/31/06 | | 40 | 000 | 4.8577 | 49,611,722.22 | 99.58750000000 | SUNGARD | -5,416.67 |
| 41123 ARKE AMERICA C P | 41222 | K AMERICA C P | 0660P1F55 | 19 | 100 | 4.8300 | 20,000,000.00 | 49,759,375.00 | 181,125.00 | |
| 41224 BANK AMERICA, C P | 0 | 4/04/06 06/05/06 | | 40 | 000 | 4.8705 | 49,584,083.33 | 99.51875000000 | SUNGARD | -5,833.33 |
| 4124 ANTELS WERLY OF 66/17/06 50 ANTELS WERLY OF 66/17/06 50 ANTELS WERLY OF 66/17/06 50 ANTELS WERLY OF 66/17/06 51 ANTELS WERLY OF 66/17/06 52 ANTELS WERLY OF 66/17/06 53 ANTELS WERLY OF 66/17/06 54 ANTELS WERLY OF 66/17/06 55 ANTELS WERLY OF 66/17/06 55 ANTELS WERLY OF 66/17/06 56 ANTELS WERLY OF 66/17/06 56 ANTELS WERLY OF 66/17/06 57 ANTELS WERLY OF 66/17/06 58 ANTELS WERLY OF 66/17/06 59 ANTELS WERLY OF 66/17/06 50 ANTELS WERLY OF 6 | 41223 | K AMERICA C P | 0660P1FD8 | 19 | 100 | 4.8350 | 50,000,000.00 | 49,704,375.00 | 181,312.50 | |
| 41236 MAREACA, C 660PIPT3 19 100 4-9209 49.4312,446.67 99.1322900000 18.4347.50 18.437.50 18.437.50 18.437.50 18.437.430 18.40.404.06 66.727.06 66 | 0 | 4/04/06 06/13/06 | | 40 | 000 | 4.8809 | 49,529,930.56 | 99.40875000000 | SUNGARD | -6,868.06 |
| SUBMOTAL (IIV Type) 81 COMMERCIAL PAPER DISC 24.18¢ (M) 4.7515 500 500 500 500 500 500 500 500 500 | 41224 | K AMERICA C P | 0660P1FT3 | 19 | 100 | 4.8650 | 50,000,000.00 | 49,608,125.00 | 182,437.50 | |
| ### SUBSPOOTAL (ITM Type) &1 COMMERCIAL PAPER DISC 24.18% (M) 4.7647 955,000,000.00 997,8557950:00 3.65,233.10 4.738 WPB CD | 0 | 4/04/06 06/27/06 | | 4.0 | 000 | 4.9209 | 49,432,416.67 | 99.21625000000 | SUNGARD | -6,729.17 |
| 41238 WFB CD (110 7.949) 8 COMMAND AND AND AND AND AND AND AND AND AND | A CHOMOMAN | GUNG TATACAMANA PO 1000 | | 10% / 34 | | A 75.47 | 000 000 000 030 | 947 835 750 00 | 3.165.243.10 | 00 |
| 41238 WPB CD 4120 | SUBTOTAL | THAT INDEED OF COMMERCIAL PAREN | | TOP IT | | 4.7047 | 000000000000000000000000000000000000000 | 000000000000000000000000000000000000000 | | -64 716 69 |
| 41256 WFB CD 41205 WFB CD 41 | | | | | | 4.7913 | 944,735,223.58 | 99.77218400000 | | |
| 10.05 SELECT PARCO N C D 2497P4477 19 10.00 4.7706 55.000.000.00 69.59937454990 218.000.000 218.000.000 249.24521.44 218.000.000 249.24521.44 218.000.000 249.24521.44 218.000.000 249.24521.44 218.000.000 249.24521.44 218.000.000 249.24521.44 218.000.000 249.24521.24 218.000.000 249.24521.24 218.000.000 249.24521.24 218.000.000 249.24521.24 218.000.000 249.24521.24 218.000.000 249.24522.24 218.000.000 249.2452 | 41238 WER | E | 9497P46H1 | 6 | 100 | 4.7600 | 50.000.000.00 | 49,999,662,27 | 138,833.33 | |
| 4125 WELLS FARCO N C D | | 4/10/06 05/01/06 | | 46 | 000 | 4.7600 | 50.000.000.00 | 99,99932454980 | SUNGARD | -337.73 |
| 11319 1131 | 41205 WEL | TO PARCO N C D | 9497P44T7 | 6 | 100 | 4.7700 | 50,000,000.00 | 49,999,332.14 | 212,000.00 | |
| 41239 WRB CD 65/6 66/6 6/6 66 | | 3/30/06 05/02/06 | | 4.1 | 000 | 4.7700 | 50,000,000.00 | 99,99866427904 | SUNGARD | -667.86 |
| 41149 UNION BK CD | 41239 WF | CD | 9497P46J7 | 13 | 100 | 4.7600 | 50,000,000.00 | 49,998,312.31 | 138,833.33 | |
| 41149 DAIZON RECO, CO 00 0 4.6500 20.000,000.00 19,988,313.18 1144.666.67 1142.0 DEG 00 0 4.6500 20.000,000.00 19,988,313.18 1144.666.67 1140.000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | 4/10/06 05/05/06 | | 46 | 000 | 4.7600 | 50,000,000.00 | 99.99662462019 | SUNGARD | -1,687.69 |
| 10 10 10 10 10 10 10 10 | B | ON BK CD | 90531AJP2 | 13 | 100 | 4.6500 | 20,000,000.00 | 19,998,333.18 | 144,666.67 | |
| 4100 WELLS READON TO D 9497P44X6 19 100 4.7700 50,000,000.00 949.956.2134 211.34 211.200.00 0 100 4.7700 50,000,000.00 949.956.2134 211.34 211.200.00 0 100 4.7700 50,000,000.00 949.956.286549 25000000 0 100 4.7700 50,000,000.00 949.956.2863.8 21.000.00 0 100 4.7700 50,000,000.00 949.956.2863.8 21.000.00 0 100 4.7700 50,000,000.00 949.956.2863.8 21.000.00 0 100 4.7700 50,000,000.00 949.956.2863.8 21.000.00 0 100 4.7700 50,000,000.00 949.956.2763.8 21.000.00 0 100 4.7700 50,000,000.00 949.956.7645 21.000.00 0 100 4.7700 50,000,000.00 949.956.770 51.000.00 0 100 4.7700 50,000,000.00 949.956.770 51.000.00 0 100 4.7700 50,000,000.00 949.956.770 51.540.00 0 100 4.7700 50,000,000.00 949.956.770 51.540.00 0 100 4.7700 50,000,000.00 949.956.770 51.540.00 0 100 4.7700 50,000,000.00 949.956.770 51.540.00 0 100 4.7700 50,000,000.00 949.956.770 51.540.00 0 100 4.7700 50,000,000.00 949.956.770 51.540.00 0 100 4.7700 50,000,000.00 949.956.770 51.540.00 0 100 4.7700 50,000,000.00 949.956.770 51.540.00 0 100 4.7700 51.000,000.00 949.956.770 51.250.00 949.7700 51.000,000.00 949.956.770 51.250.00 949.7700 51.000,000.00 949.956.770 51.250.00 949.7700 51.000,000.00 949.956.770 51.250.00 949.7700 51.000,000.00 949.7700 51.000,000.00 949.956.770 51.250.00 949.7700 51.000,000.00 949.7700 51.000,000.00 949.7700 51.250.00 949.7700 51.000,000.00 949.7700 51.000,000.00 949.7700 51.000,000.00 949.7700 51.000,000.00 949.993.983.942.770 51.4700 51.000,000.00 949.993.983.942.7700 51.000,000.00 949.993.983.942.7700 51.4700 51.000,000.00 949.993.983.942.7700 51.000,000.00 949.993.983.942.7700 51.000,000.000 949.993.983.942.7700 51.000,000.00 949.993.983.942.7700 51.000,000.00 949.993.983.942.7700 51.000,000.00 949.993.983.942.7700 51.000,000.00 949.993.983.942.7700 51.000,000.00 949.993.983.940.7700 51.000,000.00 949.993.983.943.7700 51.000,000.00 949.993.983.9400.900 949.993.983.7800.900,000.00 949.993.983.9400.900 949.993.983.9400.900,000 949.993.983.9400.900 949.993.983.9400.900.000 949.993.983.9400.900 949.993.983.9400.900 949.993.983.9400. | 0 | 3/06/06 05/08/06 | | 46 | 000 | 4.6500 | 20,000,000.00 | 99,99166591287 | SUNGARD | -1,666.82 |
| 4100 WILLS PARCO N C D | 41202 WE | LS FAGO N C D | 9497P44Y6 | 13 | 100 | 4.7700 | 20,000,000.00 | 49,996,331.34 | 212,000.00 | 0.00 |
| 4100 WELLS REACO N C D 9497P4423 19 100 4.7700 50,000,000 00 95.9919950578 4 21,000.00 00 100 100.00 00 10 | | 3/30/06 05/11/06 | | 4.1 | 000 | 4.7700 | 50,000,000.00 | 99.99266268549 | SUNGARD | -3,668.66 |
| 1 | 41203 WE | LS FARGO N C D | 9497P44Z3 | 13 | 100 | 4.7700 | 50,000,000.00 | 49,995,998.38 | 212,000.00 | |
| C D | | 3/30/06 05/12/06 | | 4.1 | 000 | 4.7700 | 50,000,000.00 | 99.99199676455 | SUNGARD | FD.TOO.F. |
| 106 65/16/06 9497PSANO 19 000 4.8200 35,000,000.00 94,99972277 51,547.22 510000.00 54,997.257.71 51,547.22 510000.00 54,997.257.71 51,547.22 510000.00 54,997.257.71 51,547.22 510000.00 54,997.257.71 51,547.22 510000.00 54,997.257.71 51,547.22 510000.00 54,997.257.71 51,547.22 510000.00 54,997.257.71 51,547.22 | ΣE | LS N C D | 9497P44U4 | 1.9 | 100 | 4.7700 | 20,000,000.00 | 49,994,667.46 | 212,000.00 | |
| 1,000 1,00 | | 3/30/06 05/16/06 | | 4.1 | 000 | 4.7700 | 20,000,000.00 | 99.98933492277 | SUNGARD | 15, 352, 34 |
| 100 6 05/16/06 0497PSEC3 19 000 4.8200 35,000,000.00 29,9927.855.76 20,125.00 29,9927.855.76 20,125.00 29,9927.855.76 20,125.00 29,9927.855.76 20,125.00 20,000.00 29,9927.855.76 20,125.00 20,000.00 29,9927.855.77 20,125.00 20,000.00 29,9927.855.77 20,125.00 20,000.00 20,000.00 29,9927.855.77 20,125.00 20,000.00 20,992.955.855.77 20,125.00 20,000.00 20,992.955.855.77 20,125.00 20,000.00 20,992.955.855.77 20,125.00 20,100.00 20,992.955.855.77 20,125.00 20,100.00 20,992.955.855.77 20,125.00 20,100.00 20,992.992.955.85 20,125.00 20,100.00 20,992.992.955.85 20,125.00 20, | MΕ | CD | 9497PSAN0 | 1.9 | 100 | 4.8200 | 35,000,000.00 | 34,997,257.71 | 51,547.22 | 0 |
| 7/06 05/16/06 9/97PSEA1 19 100 4.8300 30,000,000.00 93.997958537.66 20.1255.00 07.000.00 30,000,000.00 93.997958637.76 20.1255.00 07.000.00 30,000,000.00 93.997958637.9 3UNGSEAD 07.000 4.8300 30,000,000.00 93.997958637.9 3UNGSEAD 07.000 93.997958637.9 3UNGSEAD 07.000 93.997958637.9 3UNGSEAD 07.000 93.997958637.9 3UNGSEAD 07.000 93.99795863493899 3UNGSEAD 07.000 93.9979638499 3UNGSEAD 07.000 93.9979638499 3UNGSEAD 07.000 93.997963849 3UNGSEAD 07.000 93.997984989 3UNGSEAD 07.000 93.997984989 3UNGSEAD 07.000 93.997984989 3UNGSEAD 07.000 93.997984989 3UNGSEAD 07.000 93.997987899 3UNGSEAD 07.000 93.997987899 3UNGSEAD 07.000 93.997987899 3UNGSEAD 07.000 93.997898989 3UNGSEAD 07.000 93.9978989899 3UNGSEAD 07.000 93.9978998999 3UNGSEAD 07.000 93.9978998999 3UNGSEAD 07.000 93.9978998999 3UNGSEAD 07.000 93.9978998999 3UNGSEAD 07.000 93.99789999999 3UNGSEAD 07.000 93.9978999999 3UNGSEAD 07.000 93.9978999999999 3UNGSEAD 07.000 93.9978999999 3UNGSEAD 07.000 93.9978999999999 3UNGSEAD 07.000 93.9978999999 3UNGSEAD 07.000 93.99789999999999 3UNGSEAD 07.000 93.99789999999 3UNGSEAD 07.000 93.9978999999999999 3UNGSEAD 07.000 93.997899999999 3UNGSEAD 07.000 93.997899999999 3UNGSEAD 07.000 93.99789999999 3UNGSEAD 07.000 93.99789999999 3UNGSEAD 07.000 93.99789999999 3UNGSEAD 07.000 93.99789999999999 3UNGSEAD 07.000 93.9978999999 3UNGSEAD 07.000 93.9978999 | 0 | 4/20/06 05/16/06 | | 4.1 | 000 | 4.8200 | 35,000,000.00 | 99.99216488519 | SUNGARD | . 2, 742. 29 |
| 100 4.8190 90.992926676719 25.000,000.00 90.992926676719 25.000,000.00 24.956.955.71 105.548.61 100 4.8100 25.000,000.00 24.956.955.71 105.548.61 100 4.8100 25.000,000.00 24.956.955.71 105.548.61 100 4.8100 25.000,000.00 24.956.955.71 105.548.61 100 4.8100 25.000,000.00 95.95074463899 SUNGARD 100 4.8100 25.000,000.00 95.9507994689 SUNGARD 100 4.8100 25.000,000.00 95.950799489 SUNGARD 100 4.8100 25.000,000.00 100 4.8100 25.000,000.00 95.95084898 SUNGARD 100 4.8100 25.000,000.00 | 41258 WFB | CD | 9497P5BC3 | 1.9 | 100 | 4.8300 | 30,000,000.00 | 29,997,835.76 | 20,125.00 | |
| ARGO N C D 9497P45G4 19 100 4.8100 25,000,000.00 24,956,953.71 100,548.61 100 4.8100 25,000,000.00 24,956,953.71 100,548.61 100 4.8100 25,000,000.00 39,29581483899 SINGARD D 100 4.8100 25,000,000.00 34,956,66148 %.1.48889 10,00 4.8100 35,000,000.00 34,956,66148 %.1.48889 10,00 4.8100 35,000,000.00 39,2953094264 SINGARAN D 100 4.8100 35,000,000.00 39,2953094264 SINGARAN D 100 4.8100 35,000,000.00 39,2953094264 SINGARAN D 100 4.8100 35,000,000.00 39,2955824563 SINGARAN D 100 4.8100 50,000,000.00 39,2955824563 SINGARAN D 100 4.8100 50,000,000.00 39,2955824563 SINGARAN D 100 4.8100 50,000,000.00 39,2956824563 SINGARAN D 100 4.8100 50,000,000.00 39,2956824563 | 0 | 4/26/06 05/16/06 | | 4.1 | 000 | 4.8300 | 30,000,000.00 | 99.99278586749 | SUNGARD | .2,164.24 |
| 100 6/22/06 9497PSAM2 19 000 4.8100 25.000,000.00 39.598784538599 SUNGAMP 10 00 4.8800 35,000,000.00 34.906.608.48 9.1.146.88 | 41218 WEL | LS FARGO N C D | 9497P45G4 | 1.9 | 100 | 4.8100 | 25,000,000.00 | 24,996,953.71 | 103,548.61 | |
| 0.49785AM2 19 100 4.8800 35,000,000.00 34.995,608.48 9.32,188.89 (3.8888.8) (| 0 | 3/31/06 05/22/06 | | 4.1 | 000 | 4.8100 | 25,000,000.00 | 99.98781483899 | SUNGARD | 5, U40. 13 |
| 04/20/06 05/10/06 | 41256 WFB | CD | 9497P5AM2 | 19 | 1.00 | 4.8800 | 35,000,000.00 | 34,996,608.48 | 52, 188.89 | |
| BOA CD 06050GRQ5 19 100 4.8600 50,000,000.00 49,993,849.12 141,740 00 04,1600.00 99,98769824053 ::UNGARRI | 0 | 4/20/06 05/30/06 | | 4.1 | 000 | 4.8800 | 35,000,000.00 | 99.99030994264 | SCONG SARL | 100000000000000000000000000000000000000 |
| 40 600 4.8600 50,000,000.00 99.98769824053 CUNGARI | | CD | 06050GRQ5 | 1.9 | 100 | 4.8600 | 50,000,000.00 | 49,993,849.12 | 141,750 00 | |
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| | (RPIMKT | | INVESTM | ENTS OUT | STAND | NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# | INVESTMENTS OUTSTANDING AS OF 04/30/06 MAJOR SORT KEY IS ICC# | | NOW: 03/04/06 00:00:00 | |
|-------|--------------------|--|-----------|-------------------|--------------------------|---|--|--|---|--|
| | INVEST | DESCRIPTION FURCHASE MATURITY DATE | CUSIP | BANK | FUND (| FUND CPN RATE SAFE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |
| M M | A 41259 A 41236 | 41259 WFB CD 41259 MFB CD 41236 BOA CD 04/10/06 06/30/06 | 9497P5BD1 | 119 119 40 | 1000 | 4.9100 4.9400 4.9400 | 50,000,000.00 | 49,995,429.66 99.99085931091 49,994,648.88 99.98929776414 | 34,097.22 SUNGARD 144,083.33 SUNGARD | -4,570.34 |
| | SUBTOT | SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S | | 15.18% (M) | | 4.8120 | 595,000,000.00 | 595,000,000.00 594,955,220.40 595,000,000.00 99.99247400000 | 1,817,673.60 | .00 |
| r4 14 | A 40800 A 40973 | 40800 MISSION NATIONAL BANK 077,16/05 077,16/06 40973 MISSION AREA PED CR 11/02/05 11/02/06 | | 1.9 6.0 6.2 | 100 100 100 000 | 3.8000 | 100,000.00 100,000.00 100,000.00 | 98.946555555 97.307.22 97.307222222 | 327.22 SUNGARD 258.33 SUNGARD | -1,053.44 |
| | SUBTOT | SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT GRAND TOTAL | OSIT | .01% (M) | | 3.4000 3.4000 4.3757 4.6868 | 200,000.00 | 126,253.78 98.1268890000 39.528933.79 99.6207830000 | 200,000.00 196,253.78 585.55 -3,746.22 200,000.00 98.126890000 98.28690000 98.28690000 99.3260000 00 399,3200000 00 39,280985657.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,62078300000 98.2867.02 99,6207830000 98.2867.02 99,62078300000 98.2867.02 99,620783000 98.2867.02 99,620783000 98.2867.02 99,620783000 98.2867.02 99,620783000 98.2867.02 99,620783000 98.2867.02 99,620783000 98.2867.02 99,620783000 98.2867.02 99,620783000 98.2867.02 99,620783000 98.2867.02 99,62078300 98.2867.02 99,62078300 98.2867.02 99,62078300 98.2867.02 99,62078300 98.2867.02 99,62078300 98,6207820 | -3,746.22 -2,249.270.53 -1,243,576.60 |



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24,596,680.56 24,596,680.56 24,596,680.56 9,795,155.56 PAGE: 1 RUN: 05/02/06 00:00:47 24,494,312.50 29,393,175.00 9,832,750.00 48,910,888.89 196.205.469.46 BOOK VALUE 25,000,000.00 25,000,000.00 10,000,000.00 25,000,000.00 10,000,000.00 25,000,000.00 50,000,000.00 200,000,000.00 PAR VALUE SHARES PRICE 98.343 98.387 98.387 97.952 97.977 97.977 98.328 97.822 98.103 4.271 4.157 4.157 4.359 TRDNG YIELD 4.271 4.536 4.154 4.743 INVESTMENTS OUTSTANDING AS OF 4/30/06 4.090 .190 .460 4.276 4.085 4.185 .185 4.640 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS PURP 000 000 000 000 000 000 000 000 MATURITY PURCHASE SAF/ 12/16/05 12/20/05 12/21/05 12/23/05 12/23/05 02/21/06 DATE 5.02%(C) 05/11/06 90/11/90 09/14/06 (TICKER) 05/11/06 90/11/00 90/17/90 90/11/90 90/90/10 1000 100 NO. 912795XB2 912795XB2 912795XB2 912795XG1 912795XK2 912795XV8 CHSID SUBTOTAL (Inv Type) 11 TREASURY BILLS BILLS BILLS TREASURY BILLS TREASURY BILLS
TREASURY BILLS DESCRIPTION TREASURY TREASURY TREASURY TREASURY TREASURY 41127 41060 41051 41056 41057 41062 41063 (SIRPT) TNUSMT NO

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| 49,388,671.88 | 4,938,867.19 | 24,809,586.50 | 49,629,747.93 | 49,587,890.63 | 9,917,187.50 | 1,983,437.50 | 9,916,406.25 | 34,707,421.88 | 4,958,203.13 | 29,742,187.50 | 49,673,234.63 | 49,673,234.63 | 49,669,328.38 | 49,669,328.38 | 49,671,281.51 | 49,671,281.51 | 24,646,484.38 | 24,657,226.56 | 20,038,461.54 | 24,980,583.50 | 14,974,218.75 | 14,974,218.75 | 14,974,218.75 | 14,974,218.75 | 14,974,218.75 | 49,828,125,00 | 828,125. | 828 | 49,828,125.00 | 49,828,125.00 | 878 | 828,125. | 40,828,125,00 |
|-----------------------|--------------|---------------|---------------|-----------------|-----------------|--------------|------------------------|------------------------|------------------------|------------------------|-----------------------|-----------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|---------------|-----------------------|---------------|----------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|----------------|---------------|-----------------------|-----------------------|-----------------------|
| 50,000,000.00 | 5,000,000.00 | 25,000,000.00 | 50,000,000.00 | 50,000,000.00 | 10,000,000.00 | 2,000,000.00 | 10,000,000.00 | 35,000,000.00 | 5,000,000.00 | 30,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 25,000,000.00 | 25,000,000.00 | 20,000,000.00 | 25,000,000.00 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 20,000,000.00 |
| 98.777 | 777 | 99.238 | 99.259 | 99.176 | 99.172 | 99.172 | 99.164 | 99.164 | 99.164 | 99.141 | 99.346 | 99.346 | 99.339 | 99.339 | 99.343 | 99.343 | 98.586 | 98.629 | 100.192 | 99.922 | 99.828 | 99.828 | 99.828 | 99.828 | 99.828 | 99.626 | 99.626 | 99.626 | 99.686 | 99.686 | 99.686 | 99.686 | 939.66 |
| 4.033 | 4.033 | 4.228 | 4.204 | 3.840 | 3.849 | 3.849 | 3.871 | 3.871 | 3.871 | 3.903 | 4.877 | 4.877 | 4.888 | 4.888 | 4.882 | 4.882 | 4.588 | 4.506 | 4.611 | 4.416 | 4.716 | 4.716 | 4.716 | 4.716 | 4.716 | 4.807 | 4.807 | 4.807 | 4.807 | 4.807 | 4.807 | 4.807 | 4.807 |
| 2.000 | 2.000 | 2.000 | 2.000 | 2.750 | 2.750 | 2.750 | 2.750 | 2.750 | 2.750 | 2.750 | 3.000 | 3.000 | 3.000 | 3.000 | 3.000 | 3.000 | 3.125 | 3.625 | 4.250 | 4.375 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 | 4.625 |
| 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 |
| 100 05/15/06 10/04/05 | 05/15/06 | 05/15/06 | | 06/30/06 09/22/ | 06/30/06 09/23/ | 06/30/06 | 1001 06/30/06 09/26/05 | 9911 06/30/06 09/26/05 | 9912 06/30/06 09/26/05 | 3625 06/30/06 09/26/05 | 100 12/31/06 03/29/06 | 100 12/31/06 03/29/06 | 100 12/31/06 03/29/06 | 12/31/06 | 100 12/31/06 03/29/06 | 100 12/31/06 03/29/06 | 100 01/31/07 01/31/06 | 100 06/30/07 11/14/05 | 100 11/30/07 02/08/06 | _ | 100 02/29/08 02/28/06 | 02/29/08 | 02/29/08 | 100 02/29/08 02/28/06 | 100 02/29/08 02/28/06 | 100 03/31/08 03/31/06 | 100 03/31/08 03/31/06 | 100 03/31/08 03/31/06 | | | 100 03/31/08 03/31/06 | 100 03/31/08 03/31/06 | 100 03/31/08 03/31/06 |
| 912828AY6 | 912828AY6 | 912828AY6 | 912828AY6 | 912828CM0 | 912828CM0 | 912828CM0 | 912828CM0 | 912828CM0 | 912828CM0 | 912828CM0 | 912828DF4 | 912828DF4 | 912828DF4 | 912828DF4 | 912828DF4 | 912828DF4 | 912828DJ6 | 912828DY3 | 912828EP1 | 912828EU0 | 912828EY2 | 912828EY2 | 912828EY2 | 912828EY2 | 912828EY2 | 912828EZ9 | 912828EZ9 | 912828EZ9 | 912828EZ9 | 912828EZ9 | 912828EZ9 | 912828EZ9 | F12828EZ9 |
| | | | | | | | | | | | | | | | | | | | | | | | | | | (99.21) | | | | | | | |
| T NOTE (98.25) | MOTE | _ | NOTE | TREASUR | | T NOE | T NOTE | T NOTE | T NOTE | T NOTE | T NOTE (| T NOTE (| T NOTE (| T NOTE (| T NOTE (| T NOTE (| T NOTE (98.19) | T NOTE (98.205) | T NOTE (99.12) | T NOTE (99 | T NOTE (99.27) | T NOTE (| T NOTE (99.27) | T NOTE (99. | T NOTE (99.27) | TREASURY NOTES | T NOTE (99.21) | T NOTE (99.21) | T NOTE (99.21) | T NOTE (99. | . T NOTE (99.21) | T NOTE (00, 21) | T NOTE (99.21) |
| 1000 | 0000 | 1041 | 1044 | 10876 | 0882 | 0883 | 10886 | 10887 | 40888 | 10889 | 11196 | 11197 | 11198 | 11199 | 1200 | 1201 | 1001 | 40980 | 41106 | 41089 | 41134 | 41135 | 41136 | 41137 | 41138 | 41210 | 4 1001 4 | 41212 | 41213 | 41214 | 412.15 | 41216 | 41217 |



| PAGE: 2 RUN: 05/02/06 00:00:47 | BOOK VALUE | 1,135,426,146.66 | 49,839,583.33 15,614,720.00 49,754,055.56 9,948,000.00 49,754,055.56 49,754,055.56 | 49,824,500.00 49,257,583,33 49,418,750.00 1,939,428.89 | 4, 6855, 333, 34 4, 6855, 333, 33 9, 891, 008, 30 9, 891, 008, 30 39, 685, 022, 22 42, 844, 502, 00 42, 844, 502, 00 11, 11, 11, 11, 11, 11, 11, 11, 11, 11, | 16, 80.3, 844, 227, 76, 80.3, 844, 227, 76, 80.3, 844, 44, 829, 824, 127, 826, 80.3, |
|---|----------------------|----------------------|--|---|--|--|
| RUN: 05/02 | PAR VALUE SHARES | 1,142,000,000.00 1,1 | 50,000,000.00 16,000,000.00 50,000,000.00 10,000,000.00 50,000,000.00 50,000,000.00 | 50,000,000.00 50,000,000.00 50,000,000.00 2,000,000.00 378,000,000.00 | 4 6.0 10.000000000000000000000000000000000 | 345,000,000,000,000,000,000,000,000,000,0 |
| C 0 4 8 7 | BOOK | 99.424 1, | 99.679 97.592 99.508 99.480 99.508 | 99.649 98.515 98.838 96.971 | 99999999999999999999999999999999999999 | 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 |
| NCIS 154-4 RY 706 | TRDNG | 4.605 | 4.683 4.683 4.683 4.683 | 4.696 4.598 4.705 4.001 | 44444444444 00000000000000000000000000 | 4 4 4 4 4 6 6 6 3 4 4 4 4 4 4 6 6 6 3 4 4 4 4 |
| 7 R A 4/30 | CUPN | 3.602 | 4.620 4.660 4.660 4.660 | 4.530 4.530 4.650 3.880 | 4 4 4 4 4 4 4 4 4 4 4 4 4 1 1 1 1 1 1 1 | 4,632 4,632 4,700 4,680 4,680 4,680 4,680 4,680 4,680 4,680 |
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| COUNTYOF SAN FANIEL DALY N E ST ME TO E SAN E ST ME WE STHERMENT OUTSTREAM SORT KEY IS ICCH SETTLEMENT DATE BASIS | PURCHASE | (C) | 04/07/06 09/26/05 04/04/06 04/05/06 04/07/06 | 04/18/06 02/07/06 03/09/06 09/22/05 | 04/12/06 04/12/06 02/14/06 03/08/06 04/10/06 03/08/06 03/08/06 03/08/06 03/08/06 | E(C) 02/06/06 02/07/06 04/18/06 04/18/06 09/22/05 09/22/05 04/10/06 04/10/06 |
| UNTYOFESTMENT | MATURITY (TICKER) | 29.04%(C) | 05/02/06 05/08/06 05/12/06 05/15/06 05/15/06 | 05/15/06 04/ 06/05/06 02/ 06/07/06 03/ 06/30/06 09/ 9.59%(C) | 05/10/06 05/12/06 05/12/06 05/12/06 05/12/06 05/12/06 05/24/06 05/24/06 05/26/06 | 8.76%(C) 05/09/06 05/09/06 05/09/06 05/16/06 06/13/ |
| / COUN ANIEL INVESTMEN | FUND NO. | | 1000 | 100 100 100 3624 | 100 100 100 100 100 100 100 100 100 100 | 100 100 100 100 100 100 100 100 100 100 |
| M M M M . I | CUSIP | TREASURY NOTES | 313589WG4 313589WN9 313589WZ8 313589WV1 313589WV1 | NT NOTES 313589WV1 NT NOTES 313589XS7 313589XE2 NT NOTES 313589YT4 41 FNMA DISCOUNT NOTES | DISC N 313385W05 DISC N 313385W05 DISC N 313385W01 DISC N 313385W01 DISC N 313385W01 DISC N 313385XE1 DISC N 313385XE1 DISC N 313385XE1 DISC N 313385XE1 DISC N 313385XE1 | FEDERAL HOME LOAN DISC OUTES 111397WP2 TOTAL 111397WP3 TOTAL 111397WP3 |
| | | TREASUR | NOTES NOTES NOTES NOTES | NOTES NOTES NOTES | LOAN DISC | FEDERAL NOTES NOTES NOTES MTG CORP NOTES NOTES |
| | DESCRIPTION | (Inv Type) 12 | FNMA DISCOUNT FNMA DISCOUNT FNMA DISCOUNT FNMA DISCOUNT FNMA DISCOUNT | DISCOU DISCOU EE MAE DISCOU | | SUBTOTAL (INV Type) 43 FEDERAL HOME LOAN A 41101 FWC INSCOUNT MOTES 313397W A 1226 FWC INSCOUNT MOTES 313397W A 1225 FWC INSCOUNT MOTES 313397W A 1175 FEDIL HOWE IM NTG CORP IN 131997W A 1177 FEEDILE MAC A 1173 FEEDILE MAC A 1174 FACTORIONE A 1175 FEEDILE A 1175 FEE |
| (SIRPT) | INVSMT NO. | SUBTOTAL | 41230 40890 41225 41226 41228 | | | SUBTOTAL A 41101 A 41250 A 41251 A 41271 A 41171 A 41171 A 41171 A 41231 SUBTOTAL |

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PAGE: 3 RUN: 05/02/06 00:00:47

INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 4/30/06
MAJOR SORT REY IS ICC#
SETTLEMENT DATE BASIS

(SIRPT)

| H | ENVSMT | MOTHUTADOGU | CHETD | FUND | MATURITY (TICKER) | PURCHASE | SAF/ | RATE | TRDNG | PRICE | PAR VALUE SHARES | BOOK VALUE |
|-----|-------------|-------------|------------|------|----------------------|----------|------|-------|-------|-------------|---------------------|---------------|
| | | | | | | | | 1 | - | | | |
| 1 | 1 2 2 2 2 2 | ST IMM | 9497F1F14 | 100 | 05/01/06 | 04/18/06 | 000 | 4.730 | 4.738 | 99.829 | 50,000,000.00 | 49,914,597.22 |
| | 41254 | | 9497F1E14 | 100 | 05/01/06 | 04/18/06 | 000 | 4.730 | 4.738 | 99.829 | 50,000,000.00 | 49,914,597.22 |
| t e | 2777 | | 066001823 | 100 | 05/05/06 | 03/01/06 | 000 | 4.655 | 4.689 | 99.276 | 50,000,000.00 | 49,637,944.44 |
| | 41170 | | 91160REA4 | 100 | 05/10/06 | 03/15/06 | 000 | 4.690 | 4.724 | 99.270 | 50,000,000.00 | 49,635,222.22 |
| | 41244 | BOA CD | 0660P1EA5 | 100 | 05/10/06 | 04/17/06 | 000 | 4.785 | 4.800 | 99.694 | 50,000,000.00 | 49,847,145.83 |
| | 41045 | BOB | OGGOPIRAS | 100 | 05/10/06 | 04/11/06 | 000 | 4.785 | 4.800 | 99.694 | 50,000,000.00 | 49,847,145.83 |
| | 20010 | 400 | OKKOPIEAS | 100 | 05/10/06 04/17/06 | 04/17/06 | 000 | 4.785 | 4.800 | 99.694 | 50,000,000.00 | 49,847,145.83 |
| | 71247 | 100 | OGGODIEAS | 100 | | 04/17/06 | 000 | 4.785 | 4.800 | 99.694 | 50,000,000.00 | 49,847,145.83 |
| | 41000 | | 911608882 | 100 | 05/11/06 | 03/30/06 | 000 | 4.760 | 4.787 | 99.445 | 50,000,000.00 | 49,722,333.33 |
| | 41007 | INTON BE | 90485LEB0 | 100 | | 04/02/06 | 000 | 4.730 | 4.752 | 99.527 | 25,000,000.00 | 24,881,750.00 |
| | LCCLF | | 90485I.EF1 | 100 | 05/15/06 | 04/04/06 | 000 | 4.730 | 4.756 | 99.461 | 35,000,000.00 | 34,811,456.94 |
| | 41150 | | OGGODTEGS | 100 | 05/16/06 | 03/13/06 | 000 | 4.725 | 4.765 | 99.160 | 50,000,000.00 | 49,580,000.00 |
| | 41220 | | 90485LEG9 | 100 | | 04/04/06 | 000 | 4.730 | 4.756 | 99.448 | 40,000,000.00 | 39,779,266.67 |
| | 41257 | | 90485LE07 | 100 | 05/24/06 | 04/24/06 | 000 | 4.800 | 4.819 | 009.66 | 50,000,000.00 | 49,800,000.00 |
| | 41204 | | 904851.EW4 | 100 | 05/30/06 | 03/30/06 | 000 | 4.760 | 4.799 | 99.193 | 50,000,000.00 | 49,596,722.22 |
| | 01011 | BANK 2 | OGGODIEXS | 100 | 05/31/06 | | 000 | 4.820 | 4.858 | 99.223 | 50,000,000.00 | 49,611,722.22 |
| | 41000 | | 0660P1F55 | 100 | 06/02/06 | 04/04/06 | 000 | 4.830 | 4.871 | 99.168 | 50,000,000.00 | 49,584,083.33 |
| | 41222 | BANK | OGGODIFOR | 100 | 06/13/06 | 04/04/06 | 000 | 4.835 | 4.881 | 090.66 | 50,000,000.00 | 49,529,930.56 |
| | 41004 | | 0660P1FT3 | 100 | 06/27/06 | 04/04/06 | 000 | 4.865 | 4.921 | 98.865 | 50,000,000.00 | 49,432,416.67 |
| | | | | | | | | 1111 | | 1 1 1 1 1 1 | | |

3.400 3.400 100.000

SURTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT



| PAGE: 4 RUN: 05/02/06 00:00:47 | CUPM TEDNO BOOK PAR VALUE BOOK VALUE ATTE YIELD PRICE SHARES BOOK VALUE 4.375 4.687 99.381 3,934,200,000.00 3,999,856,587.02 |
|--|--|
| | FUND MATURITY PURCHAGE SAF/ CUDM TEDMO BOOK PAR VALUE BOOK VALUE RASES CUSIF NO. (TICKER) DATE PURP RATE YIELD PRICES SHARES BOOK VALUE REPORT TOTALS 4.375 4.687 99.381 3.934.200,000.00 3.909.8865.567.02 ASSETS |
| F 8 . | BOOK PRICE |
| S 4 - 4 S 7 - 4 /06 | TRDNG YIELD |
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| | DESCRIPTION |
| (SIRPT) | INVSMT NO. |



| | PAGE: I | RUN: 05/02/06 00:00:47 | | | | BOOK VALUE | 100,000.00 | 100,000.00 | 111111111111111111 | 200,000.00 | RESERVED TO THE RESERVED TO THE PROPERTY OF TH | 200,000.00 | |
|-----------------------------|-----------------------------|---|------------------------|-----------------------|-----------------------------|------------------------|---|---------------------------|--------------------|--|--|---------------------|--|
| | | RUN: 0 | | | PAR VALUE | SHARES | 100,000.00 | 100,000.00 | | 200,000.00 | | 200,000.00 | SHERRICH STREET, STREE |
| 0 0 | 4 4 8 7 | | | | BOOK | PRICE | 100.000 | 3.000 3.000 100.000 | | 3.400 3.400 100.000 | HILL BERNER HEALT SHEET | 3.400 3.400 100.000 | |
| NCH | 5 4 - | R Y /06 | | | TRDNG | YIELD | 3.800 | 3.000 | 111111 | 3.400 | 11 11 11 11 | 3.400 | |
| FRA | 1 5 - 5 | N T O F 4/30 | NK | τα | CUPN | RATE | 3.800 | 3.000 | 1 | 3.400 | ======================================= | 3.400 | |
| CITY/COUNTY OF SAN FRANCISC | MR. DANIEL DALY 415-554-448 | INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 4/30/06 | MAJOR SORT KEY IS BANK | SETTLEMENT DATE BASIS | FUND MATURITY PURCHASE SAF/ | NO. (TICKER) DATE PURP | 100 07/16/06 07/16/05 000 3.800 100.000 | 100 11/02/06 11/02/05 000 | | 100.00\$(€) | REPORT TOTALS | ASSETS FIXED | |
| HO | M.R. | | | | | DESCRIPTION | A 40800 MISSION NATIONAL BANK | 40973 MISSION AREA FED CR | | SUBTOTAL (Bank Code) 19 BANK OF NEW YORK | | | |
| 1 | | (SIRPT) | | | INVSMT | NO. | A 40800 | A 40973 | | SUBTOTAL | | | |



C C ťΩ RANCI ľz z SAS 0 CITY/COUNTY

œ 415-554-44 DETAIL TRANSACTION REPORT - FIXED INCOME TO 04/30/06 DANIEL DALY 04/01/06

USER

PAGE:

RUN: 05/02/06 00:00:46 (GAIN)/LOSS SETTLEMENT 50,000,000.00 30,000,000.00 30,000,000.00 31,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,449,166.67 -328,358.33 -329,250.00 -390,083.33 -241,412.50 -359,416.67 -359,416.67 -391,375.00 -400,312.50 PREM / (DISC) AMORT/ (ACCRET) -557,812.50 -747,888.89 -408,888.89 -384,055.56 -389,722.22 -449,166.67 BOOK VALUE -35,000,000.00 -34,442,187.50 -50,000,000.00 -49,252,111.11 -30,000,000.00 -29,671,641.67 -50,000,000.00 -49,609,916.67 -50,000,000.00 -49,608,625.00 -50,000,000.00 -50,000,000.00 -50,000,000.00 -49,599,687.50 -30,000,000,00 -29,670,750.00 -30,000,000.00 -29,670,750.00 -31,000,000.00 -30,758,587.50 -50,000,000.00 -49,640,583.33 -50,000,000.00 -49,640,583.33 50,000,000,000-50,000,000.00 -50,000,000.00 -50,000,000.00 -50,000,000.00 -49,704,666.67 -50,000,000.00 -49,632,479.17 -50,000,000.00 -49,690,972.22 -50,000,000.00 -49,802,666.67 -50,000,000.00 -49,615,944.44 -50,000,000,00 -49,699,194,44 ORIGINAL FACE PAR VALUE POOLED FUNDS SETTLEMENT DATE BASIS 4.319 .330 .450 .540 4.240 390 530 485 540 009 304 .378 390 439 TXN COUPON TYP YIELD MAT 04/18/06 04/18/06 MAT 04/07/06 04/07/06 04/18/06 04/18/06 04/04/06 04/04/06 04/01/06 04/04/06 90/50/50 04/10/06 04/26/06 04/21/06 04/12/06 05/01/06 04/12/06 04/04/06 04/04/06 05/01/06 04/04/06 05/01/06 04/07/06 05/01/06 04/18/06 05/01/06 04/18/06 04/04/06 04/01/06 04/04/06 04/04/06 04/10/06 18/06 04/17/06 04/17/06 04/18/06 04/17/06 04/17/06 04/26/06 04/10/06 04/11/06 04/04/06 BROK MATURITY TRADE/ SETTLE FUND: 04/12/06 04/01/06 05/01/06 05/01/06 04/04/06 05/01/06 04/04/06 05/01/06 90/10/50 04/11/06 05/01/06 04/11/06 05/01/06 04/10/06 04/21/06 /ENTRY DATE 40 0 4 0.4 87 CASH RANK 19 41070 FEDERAL HOME LOAN DISC HOME LOAN DISC 41129 FEDERAL HOME LOAN DISC 41142 FEDERAL NATL MTG ASSN 41128 FNMA DISCOUNT NOTES 41143 FNMA DISCOUNT NOTES 41018 FNMA DISCOUNT NOTES DISCOUNT NOTES DISCOUNT NOTES 41020 FMC DISCOUNT NOTES DISCOUNT NOTES DISCOUNT NOTES HOME LOAN DESCRIPTION/POOL# ACTIVE TRANSACTIONS 41098 FEDERAL CP CP CP C.P CP BOA 41130 FMC FMC FMC BOA 41099 BOA 41100 BOA 41105 BOA 41116 41124 41083 41084



DETAIL TRANSACTION REPORT - FIXED INCOME SAN FRANCISCO 0 CITY/COUNTY

* ACTIVE TRANSACTIONS *

7

PAGE:

| 02/06 00:00:46 | (GAIN)/LOSS SETTLEMENT | 50.195.902.78 | | 40,173,022.22 | 25,089,055.56 | 13,000,000.00 | 00.000.000.00 | | 50,000,000.00 | 50,000,000.00 | | 50,000,000.00 | 40,000,000.00 | 0000 | 00.000,000 | 40,000,000.00 | 000 | 20,0/2,/24.22 | -49,611,722.22 | | -39,779,266.67 | -34.811.456.94 | | -49,584,083.33 | 23 010 001 01 | 49,029,030,00 | -49,432,416.67 | 00 000 000 | -49,704,000.00 | -9,948,000.00 | | 14,881 "500 | -49,754,055.56 |
|----------------------------------|--|-----------------------|----------------------|----------------------------|---------------|-------------------------------|--------------------------|---------------------------|---|------------------|---------------------------|-----------------------------------|-----------------|--------------------------|-------------------------|---------------|-------------------|------------------------|----------------|----------------------|----------------|------------------------------|------------------------|----------------|------------------------|-----------------------------|----------------|---------------------------|----------------------------------|-------------------------|-------------------|-------------|---------------------------|
| RUN: 05/02/06 | BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET) | -195,902.78 | -173,022.22 | -89,055.56 | | -33,139.17 | -101,725.56 | -115,319.44 | 4 | 11.11.002 | -194,180.56 | -140 333 33 | | -142,333.33 | -137,100.00 | | -72,722.22 | | | | | | | | | | | | | | | | |
| | BOOK VALUE PREM / (DISC) | -50,000,000.00 | -40,000,000.00 | -25,000,000.00 | | -12,966,860.83 | -28,898,274.44 | -49,884,680.56 | 1 | 1, 199, 555, 56 | -49,805,819.44 | 230 953 656 63 | | -39,857,666.67 | -39,862,900.00 | | -50,000,000.00 | 49 611 700 00 | -388,277.78 | 39,779,266.67 | -220,733.33 | 34,811,456.94 -188 543 06 | 49,584,083.33 | -415,916.67 | 49,529,930.56 | 49 432 416 67 | -567,583.33 | 49,754,055.56 | 9 948 000 00 | -52,000.00 | 24,881,750.00 | -118,250.00 | 49,754,055.56 |
| 4/30/06 BASIS POOLED FUNDS | PAR VALUE ORIGINAL FACE | -50,000,000.00 | -40,000,000.00 | -25,000,000.00 | | -13,000,000.00 -12,966,860.83 | -29,000,000.00 | -50,000,000.00 | | | -50,000,000.00 | F2 222 F20 0C 00 000 000 00 | | -40,000,000.00 | -40,000,000.00 | | -50,000,000.00 | 000 000 000 | | 40,000,000.00 | | 35,000,000.00 | 50,000,000.00 | | 20,000,000.00 | 20 000 000 00 | | 50,000,000.00 | 10 000 000 00 | | 25,000,000.00 | | 50,000,000.00 |
| TO 0 TO 0 | TXN COUPON | T 4.550 | MAT 4.580 | 4.580 MAT 4.580 | 4 | MAT 4.370 4.381 | MAT 4.510 | MAT 4.370 | 4. | 4.528 | 4 | 4.528 | + -54 | 4. | 4.591 MAT 4.570 | 4.586 | MAT 4.760 | 4.760 | | PURC 4.730 | | PURC 4.730 | PURC 4.830 | | PURC 4.835 | 4.881 pred 4.881 | | PURC 4.660 | 4.683 | 4 | PURC 4.730 | | PURC 4.660 |
| 04/01/06 SETTLEMENT | TRADE/ TY SETTLE TY | 04/07/06 MAT | | 04/10/06 04/10/06 MF | | 04/03/06 MA 04/03/06 | 04/11/06 MP | | | 04/18/06 MA1 | 04/17/06 MAT | 04/17/06 | | 04/18/06 MAT | 04/18/06 04/17/06 MA | 04/11/06 | | 04/10/06 | | 04/04/06 PU | | 04/04/06 | 04/04/06 | | | 04/04/06 | | | 04/04/06 | | 04/02/06 | 04/08/08 | 04/06/06 |
| FUND | MATURITY /ENTRY | 04/07/06 | | 05/01/06 | | 04/03/06 | 04/11/06 | | | 05/01/06 | | 05/01/06 | | | 04/11/06 04/11/06 | 05/01/06 | | 05/01/06 | | 05/16/06 | | 05/15/06 | | 04/04/06 | | 04/04/06 | | | 04/04/06 | | - | | - |
| | BROK | 41 | 4.6 | 4.1 | | 8.7 | 4 0 | 8.7 | | 0 | 8.7 | | | 43 | 40 | | 4.1 | | | 46 | | 46 | 40 | | 40 | 0.0 | | 4.0 | 0.7 | | 46 | | 0 40 |
| | BANK | 13 | 1.9 | 19 | | 19 | 19 | 19 | | Α. | 19 | | i | 19 | 1.9 | | 1.9 | 0 | i | 1.9 | | 19 | 1.9 | | 1.9 | 0 - | i | 1.9 | 10 | 4 | 19 | | 19 |
| ACLLYD INGNOACLLOND | INV # DESCRIPTION/POOL# | 41150 WELLS FARGO NCD | 41151 UNION BANK NCD | y 41158 NEGOTIABLE C.D. | | 41160 FNMA DISCOUNT NOTES | 41161 FMC DISCOUNT NOTES | 41163 FNMA DISCOUNT NOTES | 1 | 411/6 rainte mae | 41181 FNMA DISCOUNT NOTES | V DEPOS MANAGORDA CAMPA A O L F A | THE PERSON WITH | 41185 FMC DISCOUNT NOTES | y 41186 FANNIE MAE | | 41207 WELLS N C D | W C ADTORNA WARD OLDER |) | 41220 UNION BANK C P | | 41221 UNION BANK C P | 41222 BANK AMERICA C P | | 41223 BANK AMERICA C P | A 1 2 2 A MEDITAR AND ACCIA |) | 41225 FNMA DISCOUNT NOTES | LOM 41226 RNMA DISCOUNT NOTES | COM LINES DISCOUL NOISE | 41227 UNION BK CP | | A1228 FNMA DISCOUNT NOTES |



SCO FRANCI z ď 203 (H) CITY/COUNTY

4 1 5 - 5 5 4 - 4 4 8 7 TANDONT GOVE TREATT. TRANCACTTON BEDODE DALY DANIEL M R .

| * ACTIVE | TE TRANSACTIONS * | 1 | | DETAIL 1 | TRANSACTION REPORT - 04/30/0 04/10/06 TO 04/30/0 | ON REP | REPORT - F TO 04/30/06 | FIXED INCOME | | RUN: 05/0 | PAGE: 3 RUN: 05/02/06 00:00:46 |
|----------|---------------------------|--------|------|--------------------|--|-------------|---------------------------|----------------------------|---|------------------------------|-----------------------------------|
| | | | | FUND: | SETTLEM: | ENT DA | TE BASI POOLE | POOLED FUNDS | | | |
| INV # | DESCRIPTION/POOL# MEMO | BANK I | BROK | MATURITY /ENTRY | TRADE/ SETTLE | TXN C | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE PREM / (DISC) | (INTEREST) AMORT/(ACCRET) | (GAIN)/LOSS SETTLEMENT |
| | | | 1 | | | 1 | | | 1 | | |
| 41229 | FNMA DISCOUNT NOTES | 19 | 40 | | | PURC | 4.660 | 50,000,000.00 | 49,754,055.56 | | |
| tom | | | | 04/06/06 | 04/07/06 | | 4.683 | | -245,944.44 | | -49,754,055.56 |
| 41230 | FNMA DISCOUNT NOTES | 19 | 40 | | | PURC | 4.620 | 50,000,000.00 | 49,839,583.33 | | 0000 |
| tom | | | | | | | 4.635 | | -160,416.67 | | -49,839,583.33 |
| 41231 | FREDDIE MAC | 19 | 8.1 | - | | PURC | 4.730 | 50,000,000.00 | 49,559,847.22 | | 40 071 031 |
| 41033 | SHOW BAHOOSER ONE | 0 | 0.0 | 04/06/06 | 04/01/06 | Dana | 4 700 | 40 000 000 00 | 39 473 100 00 | | 77.120,000,000,02 |
| T.O.M | FMC DISCOONI | 4 | 2 | | | | 4.854 | 2000 | -526,900.00 | | -39,473,100.00 |
| 41234 | FEDERAL HOME LOAN DISC | 1.9 | 8.7 | | | PURC | 4.640 | 40,000,000.00 | 39,835,022.22 | | |
| tom | | | | 04/01/06 | 04/10/06 | | 4.659 | | -164,977.78 | | -39,835,022.22 |
| 41235 | 5 BOA CD | 13 | 40 | 05/31/06 | 04/01/06 | PURC | 4.860 | 50,000,000.00 | 50,000,000.00 | | |
| tom | | | | 04/01/06 | 04/10/06 | | 4.860 | | | | -50,000,000.00 |
| 41236 | S BOA CD | 13 | 4.0 | 90/08/90 | 04/01/06 | PURC | 4.940 | 50,000,000.00 | 50,000,000.00 | | |
| tom | | | | 04/01/06 | 04/10/06 | | 4.940 | | | | -50,000,000.00 |
| 41237 | 7 WFB CD | 13 | 46 | 04/24/06 | 04/07/06 | PURC | 4.760 | 50,000,000.00 | 50,000,000.00 | | |
| tom | | | | 04/07/06 | _ | | 4.760 | | | | -50,000,000.00 |
| | | | 46 | | | MAT | 4.760 | -50,000,000.00 | -50,000,000.00 | -92,555.56 | |
| amy | | | | 05/01/06 | | | 4.760 | | | | 50,092,555.56 |
| 41238 | 8 WFB CD | 13 | 46 | | | PURC | 4.760 | 50,000,000.00 | 50,000,000.00 | | |
| tom | | | | 04/01/06 | | | 4.760 | | | | -50,000,000.00 |
| 41239 | 9 WFB CD | 19 | 46 | | | PURC | 4.760 | 20,000,000.00 | 20,000,000.00 | | |
| tom | | | | 04/01/06 | | | 4.760 | | | | -50,000,000.00 |
| 41240 | O FEDERAL HOME LOAN DISC | 13 | 40 | | _ | PURC | 4.650 | 40,000,000.00 | 39,855,333.33 | | |
| amy | | | | 04/13/06 | 04/12/06 | | 4.667 | | -144,666.67 | | -39,855,333.33 |
| 41241 | 1 FEDERAL HOME LOAN DISC | 13 | 40 | 05/10/06 | 04/12/06 | PURC | 4.650 | 45,000,000.00 | 44,837,250.00 | | |
| amy | | | | 04/13/06 | 04/12/06 | | 4.667 | | -162,750.00 | | -44,837,250.00 |
| 41242 | 2 FEDERAL HOME LOAN DISC | 13 | 43 | 90/50/10 | 04/12/06 | PURC | 4.800 | 15,000,000.00 | 14,832,000.00 | | |
| amy | | | | 04/13/06 | | | 4.854 | | -168,000.00 | | -14,832,000.00 |
| 41243 | 3 FMC DISCOUNT NOTES | 19 | 43 | | | PURC | 4.810 | 20,000,000.00 | 49,398,750.00 | | |
| amy | | | | 04/13/06 | | | 4.869 | | -601,250.00 | | -49,398,750.00 |
| 41244 | 4 BOA CP | 19 | 40 | | | PURC | 4.785 | 20,000,000.00 | 49,847,145.83 | | |
| amy | | | | 04/18/06 | 04/17/06 | | 4.800 | | -152,854.17 | | -49,847,145.83 |
| 4124 | 41245 BOA CP | 1.9 | 40 | | | PURC | 4.785 | 20,000,000.00 | 49,847,145.83 | | |
| amy | | | | 04/18/06 | 04/11/06 | | 4.800 | | -152,854.17 | | -49,847,145.83 |
| | 000 000 | 0 0 | * | 00100100 | 00100100 | to treat or | . 000 | 00000000 | 40 040 145 03 | | |

40,824,500,00

,844,500.00 18,930,544.44

19,000,000.00

1.700

41249 FEDERAL HOME LOAN DISC 41248 FNMA DISCOUNT NOTES 41250 PMC DISCOUNT NOTES

-49,847,145.83 -49,847,145.83 -49,847,145.83

-152,854.17

50,000,000.00

4.785 4.680

PURC PURC PURC PURC

04/17/06 04/11/06 04/18/06 04/11/06

05/10/06 40 40

CP

FMC BOA BOA 41246 BOA 41245 E



RUN: 05/02/06 00:00:46 CITY/COUNTY OF SAN FRANCISCO

NR. DANTEL DALY 415-554-4487

PERMISACTION REPORT - FIXED INCOME
04/101/05 TO 04/30/05

SETTLEMENT PAYE BASIS

* ACTIVE TRANSACTIONS *

| | (GAIN)/LOSS SETTLEMENT | | | -20,923,200.67 | | -49,914,597.22 | | -49,914,597.22 | | -49,914,597.22 | | -35,000,000.00 | | -35,000,000.00 | | -49,800,000.00 | | -30,000,000.00 | | -50,000,000.00 | |
|--------------|---|---|---------------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-----------------------------|-------------------|-----------------------------|-------------------|-----------------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|--|
| | BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET) | | | | | | | | | | | | | | | | | | | | |
| | BOOK VALUE PREM / (DISC) | | 20,923,200.67 | -76,799.33 | 49,914,597.22 | -85,402.78 | 49,914,597.22 | -85,402.78 | 50,000,000.00 49,914,597.22 | -85,402.78 | 35,000,000.00 35,000,000.00 | | 35,000,000,00 35,000,000.00 | | 49,800,000.00 | -200,000.00 | 30,000,000.00 | | 50,000,000.00 | | |
| POOLED FUNDS | PAR VALUE ORIGINAL FACE | | 21,000,000.00 | | 50,000,000.00 | | 50,000,000.00 | | 50,000,000.00 | | | | 35,000,000.00 | | 50,000,000.00 | | 30,000,000.00 | | 50,000,000.00 | | |
| POOLE | TXN COUPON | | 2 4.702 | 4.719 | 2 4.730 | 4.738 | 2 4.730 | 4.738 | 2 4.730 | 4.738 | 2 4.820 | 4.820 | 088.4 | 4.880 | 2 4.800 | 4.819 | 3 4.830 | 4.830 | 0 4.910 | 4.910 | |
| | TYP | - | PUR | | PURC | | PURC | | PURC | | PURC | | PURC | | PURC | | PURC | | PURC | | |
| 100 | TRADE/ SETTLE | 1 | 04/18/06 | 04/18/06 | 04/18/06 | 04/18/06 | 04/18/06 | 04/18/06 | 04/18/06 | 04/18/06 | 04/20/06 | 04/20/06 | 04/20/06 | 04/20/06 | 04/24/06 | 04/24/06 | 04/26/06 | 04/26/06 | 04/26/06 | 04/26/06 | |
| FUND: | BANK BROK MATURITY CASH DATE /ENTRY | 1 | 45 05/16/06 04/18/06 PURC | 04/18/06 04/18/06 | 05/01/06 04/18/06 | 04/18/06 04/18/06 | 05/01/06 04/18/06 | 04/18/06 04/18/06 | 05/01/06 04/18/06 | 04/18/06 04/18/06 | 05/16/06 04/20/06 | 04/21/06 04/20/06 | 05/30/06 04/20/06 | 04/21/06 04/20/06 | 05/24/06 04/24/06 | 04/24/06 04/24/06 | 05/16/06 04/26/06 | 04/24/06 04/26/06 | 06/09/06 04/26/06 | 04/24/06 04/26/06 | |
| | ROK | - | 45 | | 4.1 | | 41 | | 41 | | 4.1 | | 41 | | 46 | | 41 | | 4.1 | | |
| | BANK E | | 1.9 | | 19 | | 19 | | 1.9 | | 13 | | 19 | | 1.9 | | 1.9 | | 1.9 | | |
| | DESCRIPTION/POOL# MEMO | | FMC DISCOUNT NOTES | | WELLS CP | | WELLS CP | | WELLS OF | | 41255 WFB CD | | WFB CD | | UNION BANK CP | | WFB CD | | WFB CD | | |
| | INV # USER | - | 41251 | amy | 41252 | amy | 41253 | amy | 41254 | amy | 41255 | amy | 41256 WFB | amy | 41257 | amy | 41258 | amy | 41259 | amy | |



| PAGE: 5 RUN: 05/02/06 00:00:46 |
|---|
| CITY / COUNTY OF SAN FRANCISCO NR. DANIEL DALY 4 15-554-4487 DETALL PRANSACION REPORT - FIXED INCOME 14/01/06 TO 04/30/06 REPORT GRAND TOTALS |
| ACTIONS * |

4.779 1730000000.00 4.528 -1518000000.00 PAR VALUE * ACTIVE TRANSAC TYPE/ WEIGHTED TXN# YIELD PAR 40)

| | 1722926799.26 | -1510236165.83 |
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PURC ~ MAT ~

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| -9,634,870.29 |
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SETTLEMENT

(GAIN)/ LOSS

(INTEREST)

AMORTIZATION/ (ACCRETION)

PREMIUM/ (DISCOUNT)

BOOK VALUE

ORIGINAL FACE VALUE



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



DOCUMENTS DEPT.

GAVIN NEWSOM MAYOR

> José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

IUN 0 6 2006

BAN FRANCISCO

June 5, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco. Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

 $This correspondence \ and \ its \ attachments \ show \ the \ investment \ activity \ (for \ fiscal \ year \ to \ date) \ of \ the \ portfolios \ under \ Treasurer's \ management.$

Portfolio Statistics from July 1, 2005 to May 31, 2006:

| | Pooled | All |
|--------------------------|---------------|---------------|
| Interest Received | \$109,322,032 | \$110,766,287 |
| Total Net Earnings | \$117,269,084 | \$121,471,020 |
| Earned Income Yield | 4.114% | 4.106% |
| Average Age of Portfolio | 171 Days | 166 Days |

Total cost of the securities on hand May 31, 2006 was \$3,719,865,591 with a market value of \$3,725,645,552 plus fixed assets accrued interests of \$12,487,746. The earned income yield for the month of May 31 is 4,844%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of May 31, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours.

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)
Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies



(FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 5/01/06 THROUGH 5/31/06

PAGE: 1 RUN: 06/01/06 09:36:53

ALL FUNDS

| 4.844 | | | | | NET PORTFOLIO YIELD, 365-DAY BASIS: |
|------------------|----------|---------------|--|------------------|--|
| N/A | N/A | 100.50 | .00 | 166.00 | WEIGHTED AVERAGE DAYS TO CALL: |
| N/A | N/A | 100.50 | .00 | 166.00 | WEIGHTED AVERAGE DAYS TO MATURITY: |
| 4.927 | N/A | 3.447 | .000 | RIOD: 4.927 | WEIGHTED AVERAGE YIELD AT END OF PERIOD: |
| 3,722,496,156.98 | N/A | 200,000.00 | .00 | 3,722,296,156.98 | CURRENT AMORTIZED BOOK VALUE: |
| 3,719,865,590.53 | N/A | 200,000.00 | .00 | 3,719,665,590.53 | END OF PERIOD PORTFOLIO BALANCE: |
| 4.844 | N/A | 3.447 | .000 | 4.844 | EARNED INCOME YIELD THIS PERIOD: |
| 3,806,782,287.53 | N/A | 200,000.00 | .00 | 3,806,582,287.53 | AVERAGE DAILY PORTFOLIO BALANCE: |
| 15,662,478.88 | N/A | 585.56 | .00 | 15,661,893.32 | TOTAL NET EARNINGS THIS PERIOD: |
| 15,755,845.72 | N/A | .00 | .00 | D: 15,755,845.72 | TOTAL INCOME RECEIVED IN THIS PERIOD: |
| TOTAL | DEPOSITS | ASSETS ASSETS | ASSETS LIABILITIES ASSETS LIABILITIES ASSETS | ASSETS | |



CITY/COUNTY OF SAN FRANCISCO R. DANIEL DALY 415-554-4487

3

PO

R T F O L I O S T A T I S T : 7/01/05 THROUGH 5/31/06

С

PAGE: 1 RUN: 06/02/06 00:00:13

ALL FUNDS

| NET PORTFOLIO YIELD, 365-DAY BASIS: | WEIGHTED AVERAGE DAYS TO CALL: 166.00 .00 100.50 N/A | WEIGHTED AVERAGE DAYS TO MATURITY: 166.00 .00 100.50 N/A | WEIGHTED AVERAGE YIELD AT END OF PERIOD: 4.925 .000 3.447 N/A | CURRENT AMORTIZED BOOK VALUE: 3,722,296,156.98 .00 200,000.00 N/A 3 | END OF PERIOD PORTFOLIO BALANCE: 3,719,665,590.53 .00 200,000.00 N/A 3 | EARNED INCOME YIELD THIS PERIOD: 4.106 .000 3.517 N/A | AVERAGE DAILY PORTFOLIO BALANCE: 3,222,948,879.64 .00 162,985.07 N/A 3 | TOTAL NET EARNINGS THIS PERIOD: 121,465,758.70 .00 5,261.11 N/A | TOTAL INCOME RECEIVED IN THIS PERIOD: 110,762,188.68 .00 4,098.33 N/A | GOV'T SECURITIESTIME DEFOSITS ASSETS LIABILITIES ASSETS LIABILITIES |
|-------------------------------------|--|--|---|---|--|---|--|---|---|---|
| | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | ILITIES |
| 4.106 | N/A | N/A | 4.925 | N/A 3,722,496,156.98 | 3,719,865,590.53 | 4.106 | 3,223,111,864.71 | 121,471,019.81 | 110,766,287.01 | TOTAL |



MR. DANIEL DALY S A N F R S C O

ORTFOLIO STATIST 7/01/05 THROUGH 5/31/06 FUND: POOLED FUNDS

PAGE: 1 RUN: 06/02/06 00:00:12

100

----- GOV'T SECURITIES ---------- TIME DEPOSITS -----

| | ASSETS | LIABILITIES | ASSETS | LIABILITIES | TOTAL |
|--|------------------|-------------|------------|-------------|----------------------|
| TOTAL INCOME DECETVED IN THIS DESIGN. | 109 317 933 80 | .00 | 4.098.33 | N/A | 109,322,032.13 |
| TOTAL NET EARNINGS THIS PERIOD: | 117.263.822.63 | .00 | 5,261.11 | N/A | 117,269,083.74 |
| | | | | | |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,105,250,390.96 | .00 | 162,985.07 | N/A | N/A 3,105,413,376.04 |
| EARNED INCOME YIELD THIS PERIOD: | 4.114 | .000 | 3.517 | N/A | 4.114 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,576,913,427.25 | .00 | 200,000.00 | N/A | N/A 3,577,113,427.25 |
| CURRENT AMORTIZED BOOK VALUE: | 3,578,480,301.02 | .00 | 200,000.00 | N/A | 3,578,680,301.02 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 4.967 | .000 | 3.447 | N/A | 4.967 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 171.42 | .00 | 100.50 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 171.42 | .00 | 100.50 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 4.114 |



DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENT OUTSTANDING AS OP 5/31/06
MAJOR SORT KEY IS ICC#

PAGE: 1 RUN: 06/02/06 00:00:38

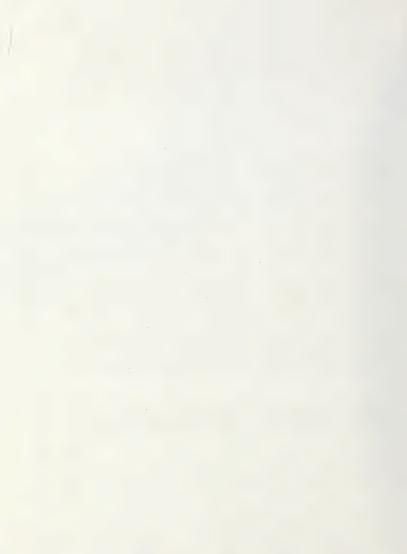
SETTLEMENT DATE BASIS

| | (Inv | (Inv | (Inv | (Inv | (Inv | (Inv | (Inv | (Inv | SUM |
|-------------|--|---------------------------------|-------------------------------------|----------------------------------|--|-----------------------------------|--|------------------------------|-----------------------------|
| | Type) | Type) | Type) | Type) | Type) | Type) | Type) | Type) | MMARY |
| | (Inv Type) 1010 PUBLIC TIME DEPOSIT | (Inv Type) 91 NEGOTIABLE C.D.'S | (Inv Type) 81 COMMERCIAL PAPER DISC | (Inv Type) 44 FMC DISCOUNT NOTES | (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES | (Inv Type) 41 FMMA DISCOUNT NOTES | (Inv Type) 12 TREASURY NOTES | (Inv Type) 11 TREASURY BILLS | SUMMARY DESCRIPTION |
| | .01%(C) REPORT TOTALS ASSETS FIXED | 18.28%(C) | 21.30%(C) | 10.20%(C) | 2.53%(C) | 5.33%(C) | 32.37%(C) | 9.98%(C) | CUPN TRENC RATE YIELK |
| H H H | 3.400 | 5.027 | 4.984 | 4.852 | 4.808 | 4.763 | 3.613 | 4.676 | RATE |
| H H H | 3.400 ====== 4.881 | 5.027 | 4.984 5.032 | 4.925 | 4.808 4.853 | 4.852 | 4.723 | 4.787 | YIELD |
| 11 | 3.400 3.400 100.000 ===== ============================= | 5.027 5.027 100.000 | 99.057 | 98.543 | 99.066 | 4.763 4.852 98.183 | 99.353 | 4.676 4.787 97.688 | PRICE |
| | 3.400 3.400 100.000 200,000.00 200,000.00 | 680,000,000.00 | 800,000,000.00 | 385,000,000.00 | 95,000,000.00 | 202,000,000.00 | 3.613 4.723 99.353 1,212,000,000.00 1,204,159,874.14 | 380,000,000.00 | PAR VALUE SHARES BOOK VALUE |
| | 200,000.00 | 680,000,000.00 | 792,457,152.77 | 379,390,829.15 | 94,112,586.11 | 198,328,984.45 | 1,204,159,874.14 | 371,216,163.91 | BOOK VALUE |



INVESTMENTS OUTSTANDING AS OF 05/31/06 MAJOR SORT KEY IS ICC#

| | SOMOTION | 90.07900000000 | 10,110,010.00 | 5. O. 20 | 000 | 4 | | () +0/00 +4/+0/00 | 02/10/ | | |
|---|---------------|----------------|-----------------|---------------|------|-----------|--|---------------------------------------|----------------------|---------|-----|
| 21,484.37 | 60,631.79 | 49,437,500.00 | 50,000,000.00 | 2.6250 | 100 | 19 | 912828BP4 | NOTE (98.27) | Н | A 41291 | Þ |
| | SUNGARD | 98.87500000000 | 49,416,015.63 | 5.0196 | 000 | 40 | | 05/15/06 11/15/06 | 05/15/ | | |
| 21,484.37 | 60,631.79 | 49,437,500.00 | 50,000,000.00 | 2.6250 | 100 | 19 | 912828BP4 | NOTE (98.27) | H | A 41290 | ъ |
| | SUNGARD | 98.87500000000 | 49,416,015.63 | 5.0196 | 000 | 40 | AT787874 | 05/15/06 11/15/06 | H | 4 41203 | > |
| 21.484.37 | SUNGARD | 99.84375000000 | 29,742,187.50 | 3.9028 | 000 | 40 | | 09/26/05 06/30/06 | 3 | | , |
| 210,937.50 | 346,408.84 | 29,953,125.00 | 30,000,000.00 | 2.7500 | 3625 | 19 | 912828CM0 | NOTE (99.5) | H | A 40889 | b |
| 33,30%.37 | SUNGARD | 4,992,187.50 | 5,000,000.00 | 2.7500 | 9912 | 19 | 912828CM0 | NOTE (99.55) | H | A 40888 | 30 |
| 22 004 27 | SUNGARD | 99.84375000000 | 34,707,421.88 | 3.8711 | 000 | 40 | | 09/26/05 06/30/06 | | | |
| 237,890.62 | 404,143.65 | 34,945,312.50 | 35,000,000.00 | 2.7500 | 9911 | 19 | 912828CM0 | NOTE (99.55) | H | A 40887 | b |
| | SUNGARD | 99.84375000000 | 9,916,406.25 | 3.8711 | 000 | 40 | 317979CM0 | 09/26/05 06/30/06 | - | 40000 | 5 |
| 67.968.75 | 115.469.61 | 99.84375000000 | 1,983,437.50 | 3.8489 | 000 | 40 | OMOGGGGG | 09/23/05 06/30/06 | 3 | | y |
| 13,437.50 | 23,093.92 | 1,996,875.00 | 2,000,000.00 | 2.7500 | 9908 | 19 | 912828CM0 | 99.06) | H | A 40883 | Þ |
| | SUNGARD | 99.84375000000 | 9,917,187.50 | 3.8489 | 000 | 40 | O A B O B O CETO | 09/23/05 06/30/06 | H | 20000 | ٥ |
| 67,187.50 | SUNGARD | 99.84375000000 | 49,587,890.63 | 3.8398 | 3636 | 40 | OMOGCECIO | 09/22/05 06/30/06 | 09/22/ | | 9 |
| 333,984.37 | 577,348.07 | 49,921,875.00 | 50,000,000.00 | 2.7500 | 1001 | 19 | 912828CM0 | Y NOTES | 40876 TREASURY NOTES | | Þ |
| | | | | 1 | | | | | | | |
| -27,290.28 | | 98.32935900000 | 371,216,163.91 | 4.7871 | | | | | | | |
| 68,472.19 | 2,394,216.68 | 373,651,562.50 | 380,000,000.00 | 4.6760 | (M) | 10.03% (M | н | SUBTOTAL (Inv Type) 11 TREASURY BILLS | PAL (Inv 7 | SUBTO | |
| 1 | SUNGARD | 97.65625000000 | 34,148,012.50 | 4.9351 | 000 | 40 | | 05/26/06 11/24/06 | 05/26, | | |
| 3,587.50 | 28,087.50 | 34,179,687.50 | 35,000,000.00 | 4.8150 | 100 | 19 | 912795YF2 | Y BILLS | TR | A 41318 | Þ |
| 0 0 0 0 0 | SUNGARD | 97.87500000000 | 19,512,897.22 | 4.9378 | 000 | 43 | | 05/11/06 11/09/06 | 05/11, | | |
| 5,898.61 | 56,204.17 | 19,575,000.00 | 20,000,000.00 | 4.8175 | 100 | 19 | 912795YD7 | Y BILLS | TR | A 41282 | ы |
| | SUNGARD | 97.87500000000 | 48,782,243.06 | 4.9378 | 000 | 43 | | 05/11/06 11/09/06 | | | |
| 14,746.52 | 140,510.42 | 48,937,500.00 | 50,000,000.00 | 4.8175 | 100 | 19 | 912795717 | EASURY BILLS | TR | A 41281 | ** |
| T4, /20.02 | SUNGARD | 97.8750000000 | 48 782 243 06 | 4.8175 | 000 | 19 | 912795707 | OE 11/08/06 | TR | A 41280 | 4- |
| 345 55 | SUNGARD | 97.87500000000 | 48,782,243.06 | 4.9378 | 000 | # 3 | | 05/11/06 11/09/06 | | | |
| 14,746.52 | 140,510.42 | 48,937,500.00 | 50,000,000.00 | 4.8175 | 100 | 19 | 912795YD7 | Y BILLS | TR | A 41279 | 24 |
| | SUNGARD | 97.87500000000 | 48,782,243.06 | 4.9378 | 000 | 43 | 312/3310/ | 05/11/06 11/09/06 | 7 | 0/776 W | ~ |
| 14 746 52 | JAN SINGARD | 48 837 500 00 | 48,910,888.89 | 4.7433 | 000 | 40 | | 03/29/06 09/14/06 | | | |
| 10 000 000 | 412,444.44 | 49,312,500.00 | 50,000,000.00 | 4.6400 | 100 | 19 | 912795XV8 | Y BILLS | TR | A 41195 | *** |
| -388.89 | SUNGARD | 99.56250000000 | 9,832,750.00 | 4.5359 | 000 | 43 | | 02/21/06 07/06/06 | | | |
| | 123,888.89 | 9,956,250.00 | 10,000,000.00 | 4.4600 | 100 | 19 | 912795XK2 | EASURY BILLS | TR | A 41127 | - |
| -7,425.00 | SUNGARD | 99.81250000000 | 29 393 175 00 | 4 2714 | 000 | 40 | TOVCCIPTO | /05 06/15/06 | - 2 | COUTE | |
| 0, 207.00 | 558.000.00 | 29.01230000000 | 29, 494, 312.50 | 4.2/14 | 1000 | 40 | e de la composition della comp | 12/23/05 06/15/06 | 3 | | |
| 6 787 50 | 465,000.00 | 24,953,125.00 | 25,000,000.00 | 4.1850 | 100 | 19 | 912795XG1 | Y BILLS | TR | A 41062 | *** |
| -2,455.56 | SUNGARD | 99.81250000000 | 9,795,155.56 | 4.2776 | 000 | 40 | | 12/21/05 06/15/06 | 12/21 | | |
| | 188,550.00 | 9,981,250.00 | 10,000,000.00 | 4.1900 | 100 | 19 | 912795XG1 | Y BILLS | O TREASURY BILLS | A 41060 | *** |
| PATCE COUNCE CONTENTANTE ECON | PATCE GOONCE | PANADI FALCE | VOOR | NI WII | SAND | DRON | | PORCHASE MAIORILE DATE | | MONDER | |
| CURR ACCR INT UNREALIZED GAIN | CURR ACCR INT | MARKET VALUE | PAR/SHARES | FUND CPN RATE | FUND | BANK | CUSIP | DESCRIPTION | | INVEST | |



RUN: 06/02/06 00:00:40

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 05/31/06 MAJOR SORT KEY IS ICC#

| | | | | MOON | N TWO | VET TO TOCA | 1 | | | |
|------|------------|-----------------------------------|---------------|------|------------|-------------|---------------|----------------|-----------------------|---|
| | INVEST | DESCRIPTION | CUSIP | BANK | FUND | CPN RATE | PAR/SHARES | MARKET VALUE | CURR ACCR INT | CURR ACCR INT UNREALIZED GAIN |
| 9 | - | NOTE (OR 27) | 912828884 | 20 | 100 | 2 6250 | 50.000.000.00 | 49.437.500.00 | 60.631.79 | 21,484.37 |
| 9 | H | 05/15/06 11/15/06 | 72000000 | 40 | 000 | 5.0196 | 49,416,015.63 | 98.87500000000 | SUNGARD | |
| 27 | 41196 T N | NOTE (98.20) | 912828DF4 | 19 | 100 | 3.0000 | 50,000,000.00 | 49,390,625.00 | 629,834.25 SUNGARD | 82,031.25 |
| D | 41197 T N | NOTE (98.20) | 912828DF4 | 19 | 100 | 3.0000 | 50,000,000.00 | 49,390,625.00 | 629,834.25 | 82,031.25 |
| | | | | 43 | 000 | 4.8769 | 49,673,234.63 | 98.78125000000 | SUNGARD | |
| D | 41198 T N | NOTE (98.20) | 912828DF4 | 19 | 100 | 3.0000 | 50,000,000.00 | 49,390,625.00 | 629, 834.25 | 85,937.50 |
| 9 | 3 | 03/29/06 12/31/06 | 917878784 | 87 | 000 | 3 0000 | 50 000 000 00 | 49.390.625.00 | 629.834.25 | 85.937.50 |
| 0 | 0.00 | 03/29/06 12/31/06 | O TEO PO DE L | 87 | 000 | 4.8876 | 49,669,328.38 | 98.78125000000 | SUNGARD | |
| 23 | 41200 T N | NOTE (98.20) | 912828DF4 | 19 | 100 | 3.0000 | 50,000,000.00 | 49,390,625.00 | 629,834.25 | 83,984.37 |
| | | 03/29/06 12/31/06 | | 40 | 000 | 4.8823 | 49,671,281.51 | 98.78125000000 | SUNGARD | 0004 |
| 20 | 41201 T N | NOTE (98.20) | 912828DF4 | 40 | 000 T00 | 4.8823 | 49.671.281.51 | 98.78125000000 | SUNGARD | 00,000,00 |
| D) | 41091 T N | NOTE (98.19) | 912828DJ6 | 19 | 100 | 3.1250 | 25,000,000.00 | 24,671,875.00 | 261,136.05 | 25,390.62 |
| | | 01/31/06 01/31/07 | | 40 | 000 | 4.5879 | 24,646,484.38 | 98.68750000000 | SUNGARD | |
| 20 | 40980 T NO | NOTE (98.205) | 912828DY3 | 19 | 100 | 3.6250 | 25,000,000.00 | 24,617,187.50 | 380,524.86 | -40.039.06 |
| P | 41106 T NO | NOTE (99.12) | 912828EP1 | 19 | 100 | 4.2500 | 20,000,000.00 | 19,768,750.00 | 2,322.40 | |
| | | 02/08/06 11/30/07 | | 40 | 000 | 4.6110 | 19,875,000.00 | 98.84375000000 | SUNGARD | -106,250.00 |
| P.D. | 41089 T NO | NOTE (99.30) | 912828EU0 | 19 | 100 | 4.3750 | 25,000,000.00 | 24,726,562.50 | 365,590.47 | -254.021.00 |
| *** | 41134 T NO | NOTE (99.27) | 912828EY2 | 19 | 100 | 4.6250 | 15,000,000.00 | 14,892,187.50 | 175,322.69 | |
| | | 02/28/06 02/29/08 | | 40 | 000 | 4.7161 | 14,974,218.75 | 99.28125000000 | SUNGARD | -82,031.25 |
| - | 41135 T NO | NOTE (99.27) 02/28/06 02/29/08 | 912828EY2 | 4 9 | 000 | 4.6250 | 14,974,218.75 | 99.28125000000 | J/5,322.69 SUNGARD | -82,031.25 |
| No. | 41136 T NO | NOTE (99.27) | 912828EY2 | 19 | 100 | 4.6250 | 15,000,000.00 | 14,892,187.50 | 175,322.69 | |
| | 1 | 02/28/06 02/29/08 | | 45 | 000 | 4.7161 | 14,974,218.75 | 99.28125000000 | SUNGARD | -82,031.25 |
| 100 | 41137 T NO | NOTE (99.27) 02/28/06 02/29/08 | 912828812 | 87 | 000 001 | 4.7161 | 14,974,218.75 | 99.28125000000 | SUNGARD | -82,031.25 |
| *** | 41138 T NO | NOTE (99.27) | 912828EY2 | 19 | 100 | 4.6250 | 15,000,000.00 | 14,892,187.50 | 175,322.69 | |
| | 41210 TREA | TREASURY NOTES (99.21) | 912828EZ9 | 19 | 100 | 4.6250 | 50.000.000.00 | 49,625,000.00 | 391,734.97 | 0 |
| | | 03/31/06 03/31/08 | | 87 | 000 | 4.8073 | 49,828,125.00 | 99.25000000000 | SUNGARD | -203,125.00 |
| pa- | 41211 T NC | NOTE (99.21) 03/31/06 03/31/08 | 912828EZ9 | 19 | 000 | 4.6250 | 49,828,125.00 | 99.25000000000 | SUNGARD | -203,125.00 |
| - | 41212 T NO | NOTE (99.21) | 912828EZ9 | 19 | 100 | 4.6250 | 50,000,000.00 | 49,625,000.00 | 391,734.97 | |
| , | 41213 T NC | 03/31/06 03/31/08 NOTE (99.21) | 912828EZ9 | 195 | 100 | 4.6250 | 50,000,000.00 | 49,625,000.00 | 391,734.97 | F-60-00 |
| | | 03/31/06 03/31/08 | | 68 | 000 | 4.8073 | 49,828,125.00 | 99.25000000000 | SUNGARD | -203,125.00 |
| - | 41214 T NC | NOTE (99.21) | 912828EZ9 | 19 | 100 | 4.6250 | 50,000,000.00 | 49,625,000.00 | 391,734.97 | -203.125.00 |
| | Alone T No | NOTE (99 21) | 912828129 | 100 | 100 | 4.0070 | 50 000 000 00 | 49.625.000.00 | 391.734.97 | |
| , | | 03/31/06 03/31/08 | 014040869 | 43 | 000 | 4.8073 | 49,828,125.00 | 99.25000000000 | SUNGARD | -203,125.00 |
| , | 41216 T NC | NOTE (99.21) | 912828EZ9 | 19 | 100 | 4.6250 | 50,000,000.00 | 49,625,000.00 | 391,734.97 | |
| | 3 | 03/31/06 03/31/08 | | 40 | 000 | 4.8073 | 49,828,125.00 | 99.25000000000 | SUNGARD | -203,125.00 |
| | 03 | 03/31/06 03/31/08 | 912828EZ9 | 40 | 000 T00 | 4.6250 | 49 828 125 00 | 49,625,000.00 | 391,734.97 | -203.125.00 |
| | | | | | 0 | | 1000, 440.00 | | 000 | 1000 |
| | | | | | | | | | | |



INVESTMENTS OUTSTANDING AS OF 05/31/06 MAJOR SORT KEY IS ICC#

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(RPIMKI)

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|---------------------------------|--|--|---|-------------------|-------------------|----------------------------------|---------------|----------------------------------|---|---|-------------------|--|------------------------|---|---|-----------------------------------|-------------------|-------------------|---------------------|-------------------|-------------------|---------------|----------------------|---|---------------------------------------|---------------|--|
| 41319 FA | 41306 FI | 41305 FI | 41233 FN | 41243 FD | | 41231 FF | 41173 FE | 41171 FF | | SUBTOTAL | | 41308 F | 41242 FI | 41175 FI | | SUBTOTAL | #1361 | | 41307 F | 40877 F | | 41154 F. | 41102 F | | SUBTOTAL | | INVEST |
| 05/30/06 11/21/06 | FEDL HOME LN MTG CORP 05/16/06 08/15/06 | FEDL HOME LN MTG CORP 05/16/06 08/15/06 | FMC DISCOUNT NOTES 04/10/06 07/18/06 | 04/12/06 07/11/06 | 04/07/06 06/13/06 | 03/15/06 06/13/06 FREDDIE MAC | FREDDIE MAC | FREDDIE MAC 03/15/06 06/13/06 | | (Inv Type) 43 | 05/16/06 07/14/06 | 04/12/06 07/05/06 | FEDERAL HOME LOAN DISC | SDERAL HOME LOAN D 03/17/06 06/07/06 | | (Inv Type) 43 | 05/31/06 02/23/07 | 05/16/06 07/17/06 | FNMA DISCOUNT NOTES | 99/22/05 06/30/06 | 03/09/06 06/07/06 | FANNIE MAE | FNMA DISCOUNT NOTES | | (Inv Type) 1 | | DESCR PURCHASE |
| TES | 'G CORP DISC N | G CORP DISC N | .8/06 | 1/06 | 3/06 | .3/06 | | .3/06 | | SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC | 4/06 | 04/12/06 07/05/06 FEDERAL HOME LOAN DISC NOTES | DAN DISC NOTES | FEDERAL HOME LOAN DISC NOTES 03/17/06 06/07/06 | | (Inv Type) 41 FNMA DISCOUNT NOTES | 23/07 | 17/06 | NOTES | NOTES | 07/06 | 00/00 | NOTES | | SUBTOTAL (Inv Type) 12 TREASURY NOTES | | DESCRIPTION PURCHASE MATURITY DATE |
| 313397Q38 | 313397B91 | 313397B91 | 313397ZM6 | 3133972E9 | | 313397VA | 313397YA3 | 313397YA3 | | LOAN DISC | | 313385ZH2 | 313385116 | 313385XU5 | | NOTES | U FUU OOCT | 2120000 | 313589ZLC | 313589YT4 | | 313589XU2 | 313589XS7 | | Š. | | CUSIP |
| 8 19 | 1 19 | 1 19 | 6 19 43 | 43 | | 3 19 | | 3 19 | | 2.54%(M) | | 2 19 | | 5 19 | | 5.36% (M | 40 | | | 87 | | 2 19 | | | 32.24% (M) | | BANK |
| 000 | 000 | 100 | 000 | 000 | 000 | 100 | 100 | 000 001 | | M) | 000 | 100 | 100 | 000 001 | | M) | 000 | 000 | 100 | 3624 | 000 | 100 | 100 | | 3) | | FUND |
| 5.0500 | 4.9350 | 4.9350 | 4.7900 | 4.8100 | 4.7720 | 4.7354 | 4.6800 | 4.6800 | | 4.8075 | 4.9498 | 4.8544 | 4.8000 | 4.6400 | | 4.7625 | 5.2041 | 4.9417 | 4.9000 | 4.0012 | 4.7047 | 4.6500 | 4.5300 | 1 | 4.7225 | | CPN RATE |
| 50,000,000.00 48,772,569.44 | 49,376,270.83 | 50,000,000.00 49,376,270.83 | 39,473,100.00 | 49,398,750.00 | 49,559,847.22 | 50.000.000.00 | 35,000,000.00 | 35,000,000.00 | | 95,000,000.00 94,112,586.11 | 49,597,652.78 | 50.000.000.00 | 15,000,000.00 | 30,000,000.00 | 1 | 202,000,000.00 198,328,984.45 | 48,135,166.67 | 49,578,055.56 | 50,000,000.00 | 1,939,428.89 | 49,418,750.00 | 50,000,000.00 | 50,000,000.00 | | 1204159874.14 | | PAR/SHARES BOOK |
| 48,767,375.00 97.53475000000 | 49,478,125.00 98.95625000000 | 49,478,125.00 98.95625000000 | 39,740,455.56 99.35113888889 | 99.44777777778 | 99.8343333333 | 49,917,166.67 | 34,942,016.67 | 34,942,016.67 99.834333333333 | | 94,607,922.23 99.58728700000 | 99.40636111111 | 49,703,180.56 | 14,929,591.67 | 29,975,150.00 99.917166666667 | | 199,742,000.00 98.88217800000 | 96.2700000000 | 48 135 000 00 | 49,680,000.00 | 99.600000000000 | 99.92000000000 | 49,960,000.00 | 49,975,000.00 | | 99.10207800000 | | MARKET VALUE MARKET PRICE |
| 14,027.78 SUNGARD | 109,666.67 SUNGARD | 109,666.67 SUNGARD | 276,755.56 SUNGARD | SUNGARD | SUNGARD | 361,319.45 | 354,900.00 | 354,900.00 SUNGARD | | 502,977.78 | SUNGARD | 109,111.11 | 100,000.00 | 293,866.67 SUNGARD | | 1,429,917.22 | UPRICE | 6.958.33 | 108,888.89 | UPRICE | UPRICE | 542,500.00 | 717,250.00 UPRICE | 1 | 10,001,200.10 | 10 601 260 16 | CURR ACCR INT |
| -19,222.22 | -7,812.50 | -7,812.50 | -9,400.00 | -8,888.89 | -4,000.00 | -0,000.00 | | -3,383.33 | 1 | -7,641.66 | -3,583.33 | -2,400.33 | 200 | -1,650.00 | 1 | 166.67 -17,068.34 | -7,125.00 | -0, 244.40 | | -1,748.89 | -1,250.00 | | 166.67 | | -2,435,466.31 | 1 500 603 00 | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |



(RPIMKI)

CITY/COUNTY OF SAN FRANCISCO NR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 05/31/06 MAJOR SORT KEY IS ICC#

PAGE: 4 RUN: 06/02/06 00:00:40

| 99.39053800000 |
|--|
| 795,124,305.55 |
| 98.99416666667 |
| 49,497,083.33 |
| 99.13583333333 |
| 24 783 958 33 |
| 50,000,000.00 49,608,777.78 |
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| 50,000,000.00 49,622,750.00 49 503 986 11 99.24550000000 |
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| 49 545 902 78 99 32933333333 |
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| 24.785.152.78 99.3572777778 |
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| un |
| 50,000,000.00 49,699,597.22 |
| 25,000,000.00 24,849,798.61 |
| 10 |
| 25,000,000.00 24,863,770.83 |
| 24,854,750.00 99.5249444444 |
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| 49,432,416.67 99.63672222222 |
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| us. |
| 50,000,000.00 49,972,055.56 |
| |
| 385,000,000.00 381,233,086.13 379,390,829.15 99.02158100000 |
| |
| 25,000,000.00 24,243,916.67 24,253,020.83 96,975666666667 |
| BOOK MARKET PRICE |
| |



(RPIMKI)

A N I E L DA LY #1 E 5 5 4 4 4 4 1 INVESTMENT UNIVESTMENTS OUTSTANDING AS OF 05/31/06 MAJOR SORT KEY IS ICC#

| | | ₽ | ⊳ | | | | | > | , | Þ | | Þ | | b | | A | | Þ | ٥ | | Þ | | Þ | ٥ | ø | 2 | , | Þ | | 2 | | Þ | | |
|---|---|--|--|---|----------------|--|---|-------------------|-------------------|---------------|-------------------|---------------|-------------------|---------------|-------------------|---------------|-------------------|---------------|-------------------|-------------------|---------------|-------------------|---------------|-------------------|---------------|-------------------|---|---------------|-------------------|---------------|-------------------|---------------|---|------------------------------|
| SUBTOTAL | | 40973 M | 40800 M | | | SUBTOTAL | | TTCT. | | 41312 B | | 41317 W | | 41288 BOA CD | | 41304 W | | 41287 BOA CD | | ATTIC | 41315 WFB CD | | 41303 V | 2 2000 | 41303 WEB CD | A TOCT & | | 41236 E | | 41267 P | | 41259 WFB CD | NUMBER | INVEST |
| SUBTOTAL (LING TYPE) 1010 FUBLIC TIME DEPOSIT | 1 | MISSION AREA FED CR 11/02/05 11/02/06 | 40800 MISSION NATIONAL BANK 07/16/05 07/16/06 | | | SUBTOTAL (INV Type) 91 NEGOTIABLE C.D.'S | 00/ 10/00 00/ 20/00 | 05/19/06/08/23/06 | 05/22/06 08/22/06 | BOA CD | 05/24/06 07/31/06 | WFB CD | 05/12/06 07/28/06 | 3OA CD | 05/15/06 07/25/06 | WFB CD | 05/12/06 07/25/06 | SOA CD | 05/24/06 07/14/06 | 05/24/06 07/12/06 | WFB CD | 05/15/06 07/11/06 | WFB CD | 05/15/06 07/10/06 | ABB (1) | 05/15/06 07/03/06 | 04/10/06 06/30/06 | BOA CD | 05/08/06 06/13/06 | WFB CD | 04/26/06 06/09/06 | WEB CD | PORCHASE MATORITY DATE | DESCRIPTION |
| GRAN | | | * | | | TIABLE C. | | | | | | | | | | | | | | | | | | | | | | | | | | | TY DATE | THE PARTY |
| TIME DEPOSIT | | | | | | | | 000000000 | 0000000000 | 06050GSW1 | | 9497P5JZ4 | | 06050GSL5 | | 9497P5HM5 | | 06050GSK7 | 0 40 1 40 40 | 949705.TV7 | 9497P5JX9 | | 9497P5HL7 | | 9497DSHK9 | 7 PUCAL GRG | 0.0000000000000000000000000000000000000 | 06050GRR3 | | 9497PSEP1 | | 9497P5BD1 | 1 | CUSIP |
| .01%(%) | | 19 62 | 60 | | | 18.25% (M | 1 | A F | 400 | 19 | 4.1 | 19 | 40 | 19 | 41 | 19 | | | | 10 | | | | | | 41 | | | 41 | 19 | 41 | 19 | BROX | BANK |
| Š | | 000 | 000 | | | Š | 000 | 000 | 1000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 1000 | 100 | 000 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 000 | 100 | SAPE | FUND |
| 3.4000 3.4000 4.4883 4.8813 | 1 | 3.0000 | 3.8000 | 1 | 5.0269 | 5.0269 | 1 1 1 1 1 1 1 1 1 1 1 | 5 1000 | 5.1200 | 5.1200 | 5.0200 | 5.0200 | 5.0800 | 5.0800 | 5.0200 | 5.0200 | 5.0800 | 5.0800 | 5.0200 | 5.0200 | 5.0200 | 5.0200 | 5.0200 | 5.0200 | 5 0200 | 5.0200 | 4.9400 | 4.9400 | 5.0000 | 5.0000 | 4.9100 | 4.9100 | MT MT | FUND CPN RATE |
| 200,000.00 200,000.00 3754200000.00 3719865590.53 | | 100,000.00 | 100,000.00 | | 680,000,000.00 | 680,000,000.00 | 1 4 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 | 45,000,000.00 | 45,000,000.00 | 45,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50.000.000.00 | 50,000,000.00 | 50,000,000.00 | 40,000,000.00 | 40,000,000.00 | 50,000,000.00 | 50,000,000.00 | DOON | PAR/SH |
| 197, 146.08 98.57304200000 98.57304200000 3725645552.15 99.233940000000 | | 97,779.83 | 99,366.25 | | 99.99593300000 | 679,972,342.16 | 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 100 0095348823 | 45 004 290 70 | 45,004,462.05 | 99.99076852307 | 49,995,384.26 | 99.99942578060 | 49,999,712.89 | 99.99070492771 | 49,995,352.46 | 99.99945525331 | 49,999,727.63 | 99.99332538573 | 49.996.662.69 | 49,996,813.50 | 99.99305736276 | 49,996,528.68 | 99.99322574681 | 49.996.612.87 | 99.99440575702 | 40 007 202 88 | 49,993,133.94 | 99.99689306097 | 39,998,757.22 | 99.99540077431 | 49,997,700.39 | PROVIDE EXTER | MARKET PRICE |
| 21,438,369.05 | 1 | SUNGARD | SUNGARD | | | 1,806,477.79 | | SUNGARD | 00 000 E8 | 64,000.00 | SUNGARD | 55,777.78 | SUNGARD | 141,111.11 | SUNGARD | 118,527.78 | SUNGARD | 141,111.11 | SUNGARD | 55.777.78 | 55,777.78 | SUNGARD | 118,527.78 | SUNGARD | 118.527.78 | SUNGARD | 118 527 78 | 356, 777.78 | SUNGARD | 133,333.33 | SUNGARD | 245,500.00 | | CURR ACCR INT |
| -2,853.92 1,658,016.56 -2,639,661.65 | | -2,220.17 | -633.75 | | 00,410.00 | | | | 4 290 70 | 4,462.05 | 1 | | -287.11 | | -4,647.54 | | -272.37 | | -3,337.31 | | 12 186 50 | -3,471.32 | | -3,387.13 | | -2,797.12 | 0,000.00 | - 6 866 06 | -1,292.18 | | -2,299.61 | | | PRICE SOURCE UNREALIZED GAIN |



WHE DAMPES OF SAME PEAKERS OF THE NEW TORY AND SOFTANDING AS OF \$7.11/66 INVESTIMENT OUTSTANDING AS OF \$7.11/66 MAJOR SOFT KEY IS LCC# / 11/1/66 SETTLEMENT DATE BASIS

| 41127 TREASURY BILLS 41129 TREASURY BILLS 41278 TREASURY BILLS 41278 TREASURY BILLS 41278 TREASURY BILLS 41281 TREASURY BILLS 41282 TREASURY BILLS 41284 TRE | INVSMT NO. DESCRIPTION 41060 TREASURY BILLS 41063 TREASURY BILLS |
|---|--|
| 11 TREASURY BILLS 11 TREASURY BILLS 12 TREASURY BILLS 12 TREASURY BILLS 12 TREASURY BILLS 13 TREASURY BILLS 14 TREASURY BILLS 15 S S S S S T S T S T S T S T S T S T S | 91: |
| 00 00 00 00 00 00 00 00 00 00 00 00 00 | CUSIP 1 912795XG1 912795XG1 912795XG1 |
| 100 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | 100 0 |
| 09/11/06 09/22/09 09/11/06 09/22/09 09/11/06 09/22/09 09/11/06 09/22/09 09/21/06 09/22/09 09/21/06 09/22/09 09/21/06 09/22/09 09/21/06 09/22/09 09/21/06 09/26/09 09/21/06 09/29/09 09/21/06 09/29/09 09/21/06 09/29/09/09/09/09/09/09/09/09/09/09/09/09/09 | MATURITY PURCHASE (TICKER) DATE |
| EC) | PURCHASE DATE 12/21/05 12/23/05 12/23/05 |
| | SAF/ PURP 000 000 |
| 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 | CUPN RATE 4.190 4.185 4.185 |
| 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 | TRDNG YIELD 4.278 4.271 4.271 |
| 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | BOOK PRICE 97.952 97.977 97.977 |
| \$\frac{1}{2}\$\frac | PAR VALUE SHARES 10,000,000.00 25,000,000.00 30,000,000.00 |
| 4 9 1 9 1 9 1 9 1 9 1 9 1 9 1 9 1 9 1 9 | BOOK VALUE 9,795,155.56 24,494,312.50 29,393,175.00 |



| >>> | > > | ≥ ≥ | × | D 3 | · > | Þ | Þ : | D 3 | , D | A | A | Þ : | ₽; | p þ | > > | 10 | Þ | A | Þ | A | Þ | Þ | ¥ | | SUI | A | Þ | Þ | Þ | > | > | > > | , > | 1 | Þ | | н |
|-------------------------------------|----------------------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|--------------|---------------|---------------|--------------|---------------|----------------|---------|------------------------------|----------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|--|--|
| 41212 41213 41214 | 41210 | 41138 | 41136 | 41135 | 41089 | 41106 | 40980 | 41091 | 41200 | 41199 | 41198 | 41197 | 41196 | 41292 | 41290 | 41289 | 40889 | 40888 | 40887 | 40886 | 40883 | 40882 | 40876 | | SUBTOTAL | 41318 | 41282 | 41281 | 41280 | 41279 | 41278 | 41195 | 4 LU63 | 41062 | 41060 | NO. | TMSWI |
| T NOTE | TREASURY NOTES T NOTE (99.21) | T NOTE | | T NOTE | | NOTE | NOTE | NOTE | NOTE | T NOTE | MULK | NOTE | T NOTE | | T NOTE | T NOTE | T NOE (| T NOE (| TREASURY NOTES | | (Inv Ty | TREASURY BILLS | TREASURY | DESCRIPTION | 1 |
| (99.21) (99.21) (99.21) | NOTE (99.21) | (99.27) | (99.27) | (99.27) | (99.30) | (99.12) | (98.205 | (98 19) | (98.20) | (98.20) | (98.20) | (98.20) | (98.20) | (98.27) | (98.27) | (98.27) | (99.5) | (99.55) | (99.55) | (99.55) | (99.06) | (99.06) | Y NOTE | | pe) 11 | Y BILL | | | | | | Y BILLS | | | | TLON | The state of the s |
| | (99.21) | | | | | | 9 | | | | | | | | | | | | | | | | 03 | | (Inv Type) 11 TREASURY BILLS | S | S | S | CO. | (a) | CO I | ia v | 0 00 | 1 (3 | S | | |
| 912828EZ9 912828EZ9 912828EZ9 | 912828EZ9 912828EZ9 | 912828EY2 | 912828EY2 | 912828EY2 | 912828EU0 | 912828EP1 | 912828DY3 | 912828DT6 | 912828DF4 | 912828DF4 | 912828DF4 | 912828DF4 | 912828DF4 | 912828BP4 | 912828524 | 912828BP4 | 912828CM0 | 912828CM0 | 912828CM0 | 912828CM0 | 912828CM0 | 912828CM0 | 912828CM0 | | BILLS | 912795YF2 | 912795YD7 | 912795YD7 | 912795YD7 | 912795YD7 | 912795YD7 | 912795XV8 | 912795XG1 | 912795XG1 | 912795XG1 | ATSO | |
| 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 3625 | 9912 | 9911 | 1001 | 9908 | 3626 | 1001 | | | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 001 | 100 | 100 | NO | FUND |
| 03/31/08 03/31/08 03/31/08 | 03/31/08 | 02/29/08 | 02/29/08 | 02/29/08 | 01/31/08 | 11/30/07 | 06/30/07 | 01/31/07 | 12/31/06 | 12/31/06 | 12/31/06 | 12/31/06 | 12/31/06 | 11/15/06 | 11/15/06 | 11/15/06 | 06/30/06 | 06/30/06 | 06/30/06 | 06/30/06 | 06/30/06 | 06/30/06 | 06/30/06 | | 9.98%(C | 11/24/06 | 11/09/06 | 11/09/06 | 11/09/06 | 11/09/06 | | 09/14/06 | | | | (TICKER) | MATURITY |
| 03/31/06 | | | | 02/28/06 | | | | 01/31/06 | | | | | | 05/15/06 | | | | | 09/26/05 | 09/26/05 | 09/23/05 | 09/23/05 | 09/22/05 | | % (C) | | | | | | | 03/29/06 | | | | DAID | PU |
| 0000 | 000 | | | 000 | | | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | | 000 | 000 | 000 | 000 | | | 000 | 000 | 000 | 000 | | | 000 | | | | FORF | |
| 4.625 | 4.625 | 4.625 | 4.625 | 4.625 | 4.375 | 4.250 | 3.625 | 3.125 | 3.000 | 3.000 | 3.000 | 3.000 | 3.000 | 2.625 | 2.020 | 2.625 | 2.750 | 2.750 | 2.750 | 2.750 | 2.750 | 2.750 | 2.750 | 1 | 4.676 | 4.815 | 4.818 | 4.818 | 4.818 | 4.818 | 4.818 | 4.640 | 4.100 | 4.185 | 4.190 | 2010 | CUPN |
| 4.807 4.807 4.807 | 4.807 | 4.716 | 4.716 | 4.716 | 4.416 | 4.611 | 4.506 | 4 | 4.882 | 4.888 | 4.888 | 4.877 | 4.877 | 5.020 | 7 020 | 5.020 | 3.903 | 3.871 | 3.871 | 3.871 | 3.849 | 3.849 | 3.840 | 1 1 1 1 | 4.787 | 4.935 | 4.938 | 4.938 | 4.938 | 4.938 | 4.938 | 4.743 | 7 5 2 4 | 4.271 | 4.278 | | TRDNG |
| 99.656 | 99.656 | 99.828 | 99.828 | 99.828 | 99.922 | 99.375 | 98.629 | 98.586 | 99.343 | 99.339 | 99.339 | 99.346 | 99.346 | 98.832 | 98.00 | 258.85 | 99.141 | 99.164 | 99.164 | 99.164 | 99.172 | 99.172 | 99.176 | 1 | 97.688 | 97.566 | 97.564 | 97.564 | 97.564 | 97.564 | 97.564 | 97.822 | 97.97 | 97.977 | 97.952 | | BOOK |
| 50,000,000.00 | 50,000,000.00 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 15.000.000.00 | 20,000,000.00 | 25,000,000.00 | 25,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50.000.000.00 | 50,000,000.00 | 50,000,000.00 | 5,000,000.00 | 35,000,000.00 | 10,000,000.00 | 2,000,000.00 | 10,000,000.00 | 50,000,000.00 | | 380,000,000.00 | 35,000,000.00 | 20,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 10.000.000.00 | 30,000,000.00 | 10,000,000.00 | Contract of the Contract of th | PAR VALUE |
| 49,828,125.00 | 49,828,125.00 | 14,974,218.75 | 14,974,218.75 | 14,974,218.75 | 14,974,218.75 | 19,875,000.00 | 24,657,226.56 | 24,646,484.38 | 49,671,281.51 | 49,669,328.38 | 49,669,328.38 | 49,673,234.63 | 49,673,234.63 | 49,416,015.63 | 49,416,015.63 | 49.416.015.63 | 49,744,±07.50 | 4,900,200.E0 | 34,707,421.88 | 9,916,406.25 | 1,983,437.50 | 9,917,187.50 | 49,587,890.63 | | 371,216,163.91 | 34,148,012.50 | 19,512,897.22 | 48,782,243.06 | 48,782,243.06 | 48,782,243.06 | 48,782,243.06 | 48,910,888.89 | 9.832.750.00 | 29.393.175.00 | 9,795,155.56 | | BOOK VALUE |



CITY/COUNTY OF SAN FRANCISCE MR. DANIEL DALY 415-54-4487 INVESTMENT INVESTMENT OF STANDARY INVESTMENTS OUTSTANDING AS OF 5/31/06 SETTLEMENT DATE BASIS

KUN: 06/02/06 00 00 10

| A 41222 A 41223 A 41224 A 41310 A 41313 A 41283 A 41283 A 41283 A 41293 | A 41171 A 41173 A 41231 A 41243 A 41233 A 41305 A 41319 A 41319 A 41319 A 41319 SUBTOTAL | A 41175 A 41242 A 41308 SUBTOTAL | A 41102 A 41154 A 40877 A 41307 A 41321 SUBTOTAL | A 4 A 4 A 4 | N |
|--|--|---|--|--|---------------------------------|
| | | | | A 41215 A 41216 A 41217 SUBTOTAL | INVSMT |
| BANK AMERICA C BANK AMERICA C BANK AMERICA C US BANK CP UNION BANK CP BOA CP BOA CP BOA CP | FREDDIE MAC FREDDIE MAC FREDDIE MAC FREDDIE MAC FMC DISCOUNT FEDL HOME LN FEDL HOME LN FEDL HOME LN FMC DISCOUNT FMC DISCO | FEDERAL HOME FEDERAL HOME FEDERAL HOME (Inv Type) 43 | FNMA DISCOUNT FANNIE MAE FNMA DISCOUNT FNMA DISCOUNT FNMA DISCOUNT FNMA DISCOUNT | T NOTE (99.21 T NOTE (99.21 T NOTE (99.21 (Inv Type) 12 | DESCRIPTION |
| MERICA MERICA MERICA K CP BANK CP | | | DISCOUNT IE MAE DISCOUNT DISCOUNT DISCOUNT TYPE) 41 | (99.21) (99.21) (99.21) (99.21) ype) 12 | PTION |
| д В СОО | NOTES NOTES NOTES OTES OTES NOTES NOTES | LOAN DISC LOAN DISC LOAN DISC | T NOTES 313589X 7 NOTES 313589X T NOTES 313589X T NOTES 313589X T NOTES 313589X 1 FNMA DISCOUNT NOTES | 1) 1) 1) 2 TREASURY | |
| 0660P1F55 0660P1FD8 0660P1FT3 91160BG53 90485LG51 0660P1GA3 | 313 313 313 313 313 DI 313 DI 313 313 313 313 | N 313385XU5 N 313385YY6 N 313385ZH2 HOME LOAN DI | 313 313 313 313 313 | NO | C |
| 0660P1F55 0660P1FD8 0660P1FT3 91160BG53 90485LG51 0660P1GA3 | 313397YA3 313397YA3 313397ZYA3 313397ZM6 313397ZM6 313397ZM91 313397ZM91 313397ZM91 313397ZM91 313397ZM91 | 313385XU5 313385YY6 313385ZH2 HE LOAN DIS | 313589XS7 313589XU2 313589XT4 313589ZL0 313588CF0 313588CF0 | 912828EZ9 912828EZ9 912828EZ9 912828EZ9 | CUSIP |
| 1000 | 1000 1000 1000 1000 1000 1000 | 100 100 100 | 100 100 3624 100 100 | 100 | FUND NO. |
| 06/05/06 06/13/06 06/27/06 07/05/06 07/05/06 | 06/13/06 03 06/13/06 03 06/13/06 04 07/11/06 04 07/18/06 05 08/15/06 05 11/21/06 05 11/21/06 05 11/29/06 05 | 06/07/06 03 07/05/06 04 07/14/06 05 3 2.53%(C' | 06/05/06 02. 06/07/06 03. 06/30/06 09. 07/117/06 05. 02/23/07 05. 5.33%(C | 03/31/08 03, 03/31/08 03, 03/31/08 03, 03/31/08 03, | MATURITY (TICKER) |
| 04/04/06 04/04/06 04/04/06 05/17/06 05/12/06 05/12/06 | 03/15/06 03/15/06 04/07/06 04/12/06 04/12/06 04/10/06 05/16/06 05/16/06 05/30/06 | 06/07/06 03/17/06 07/05/06 04/12/06 07/14/06 05/16/06 2.53%(C) | 06/05/06 02/07/06 03/09/06 06/30/06 03/09/26 09/22/05 07/17/06 05/16/06 02/23/07 05/31/06 02/23/07 05/31/06 5.33%(C) | 03/31/08 03/31/06 03/31/08 03/31/06 03/31/08 03/31/06 03/31/08 03/31/06 | MATURITY PURCHASE (TICKER) DATE |
| 000000000000000000000000000000000000000 | 0 | 0000 | 00000 | 0000 | SAF/ |
| 55.030 44.835 55.030 6030 | 4 | 4.640 4.800 4.910 4.808 | 4.530 4.650 3.880 4.900 5.010 | 4.625 4.625 4.625 3.613 | CUPN |
| 4.871 4.881 4.921 5.024 5.009 5.072 5.072 | 4.735 4.735 4.869 4.869 4.854 4.997 5.206 | 4.690 4.854 4.853 | 4.598 4.705 4.001 4.942 5.204 4.852 | 4.807 4.807 4.807 4.723 | TRDNG |
| 99.168 99.060 98.865 99.321 99.419 99.176 99.120 | 98.830 99.120 99.798 98.798 98.753 98.753 98.753 97.545 | 98.943 98.880 99.195 99.066 | 98.515 98.838 96.971 99.156 96.270 98.183 | 99.656 | BOOK |
| 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 | 35,000,000.00 50,000,000.00 50,000,000.00 40,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 | 30,000,000.00 15,000,000.00 50,000,000.00 | 50,000,000.00 50,000,000.00 2,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 | 50,000,000.00 50,000,000.00 50,000,000.00 1,212,000,000.00 | PAR VALUE SHARES |
| | | 1 1 | | 49,82 49,82 49,82 1,204,15 | BOOK VALUE |
| 49,584,083.33 49,529,930.56 49,432,416.67 24,830,201.39 24,854,750.00 24,793,909.72 24,779,937.50 49,580,833.33 | 34,590,500.00 49,559,487.20 49,388,750.00 49,378,7210.00 49,376,270.83 48,9772,559,4872,20 49,376,270.83 48,9772,559,68 | 29,682,933.33 14,832,000.00 49,597,652.78 94,112,586.11 | 49,257,583.33 49,418,750.00 49,578,055.56 48,135,166.67 | 49,828,125.00 49,828,125.00 49,828,125.00 204,159,874.14 | ALUE |



MR. DANIEL DALY 415-54 4487 INVESTMENTS OF SAM FRANCISCO INVESTMENT INVENTORY INVESTMENTS OFFTANDING AS OF \$711/06 INVESTMENTS OFFTANDING AS OF \$711/06

RUN: 06/02/06 00:00:38

SETTLEMENT DATE BASIS

| | SUBTO | A 40 A 40 | | SUBTO | : | A 41 | A 43 | A 4: | A 4 | A 4 | A 4 | | SUBTOTAL | | D : | | | | | | A 4 | A 4 | A 4 | NO. | INVSMI |
|-------------------------|--|--|---|--|---|-------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---|--------------------------|----------------------|-------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|-------------|-----------|
| | TAL | 1800 F | | TAL | | 41312 1 | | | 41304 1 | 41287 1 | 41316 1 | 41315 1 | 41303 1 | 41302 1 | | | | 41259 1 | | TAL | | | | | | | | | | 41295 | | TME |
| | (Inv Type) | 40800 MISSION NATIONAL BA | | (Inv Type) | | BOA CD | | | WFB CD | BOA CD | WFB CD | WFB CD | WFB CD | WFB CD | | | | WFB CD | | (Inv Type) | Oran oran and annual | TINION BANK CP | UNION BANK | BOA CP | BOA CP | BOA CP | BOA CP | UNION BANK CP | BOA CP | BOA CP | DESCRIPTION | |
| | SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | 40800 MISSION NATIONAL BANK 40973 MISSION AREA FED CR | | SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S | | | | | | | | | | - | | | | | | 81 COMMERCIAL PAPER DISC | | Cb | CP | | | | | CP | | | z | |
| | ME DEPOSIT | | | C.D. 'S | | TMSDUSUBU | 9497P5JZ4 | 06050GSL5 | 9497P5HM5 | 06050GSK7 | 9497PSJY7 | 9497P5JX9 | 9497P5HL7 | 9497P5HK9 | 9497P5HJ2 | 06050GRR3 | 9497P5EP1 | 9497P5BD1 | | PAPER DISC | | 90485I.HB7 | 90485LH19 | 0660PIGT2 | 0660P1GS4 | 0660P1GR6 | 0660P1GQ8 | 90485LGQ5 | 0660P1GK1 | 0660P1GJ4 | CUSIP | |
| | | 100 | | | | 100 T00 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | | | | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | NO. | FUND |
| REPORT TOTALS ASSETS | .01%(C) | 07/16/06 07/16/05 11/02/06 11/02/05 | | 18.28%(C | | 08/22/06 05/19/06 | 07/31/06 | 07/28/06 | 07/25/06 | 07/25/06 | 07/14/06 | 07/12/06 | 07/11/06 | 07/10/06 | 07/03/06 | 06/30/06 | 06/13/06 | 06/09/06 | | 21.30%(C | | 08/11/06 | 08/01/06 | 07/27/06 | 07/26/06 | 07/25/06 | 07/24/06 | 07/24/06 | 07/19/06 | 07/18/06 | (TICKER) | MATURITY |
| | \$ (C) | 07/16/05 11/02/05 | | % (C) | | 05/19/06 | | 05/12/06 | 05/15/06 | 05/12/06 | 05/24/06 | 05/24/06 | 05/15/06 | 05/15/06 | 05/15/06 | 04/10/06 | 05/08/06 | 04/26/06 | | \$ (C) | | 08/11/06 05/12/06 | 05/24/06 | | | | | | | 05/15/06 | DATE | PURCHASE |
| FIXED | | 0000 | | | | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | | 000 | | | | | | | | | | | | 000 | PURP | SAF/ |
| 4.487 | 3.400 | 3.800 | | 5.027 | | 5.120 | 5.020 | 5.080 | 5.020 | 5.080 | 5.020 | 5.020 | 5.020 | 5.020 | 5.020 | 4.940 | 5.000 | 4.910 | 1 | 4.984 | 1 1 | 4.990 | 4.990 | 5.030 | 5.030 | 5.030 | 5.030 | 4.980 | 5.030 | 5.030 | RATE | CUPN |
| 8 8 E | 3.400 | 3.800 | - | 5.027 | | 5.120 | 5.020 | 5.080 | 5.020 | 5.080 | 5.020 | 5.020 | 5.020 | 5.020 | 5.020 | 4.940 | 5.000 | 4.910 | | 5.032 | | 5.054 | 5.038 | 5.082 | 5.081 | 5.080 | 5.080 | 5.031 | 5.076 | 5.075 | AIRLD | TRDNG |
| 99.085 | 100.000 | 100.000 | | 100.000 | | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | | 99.057 | 1 1 1 1 1 1 1 1 | 98.739 | 99.044 | 98.980 | 98.994 | 99.008 | 99.022 | 98.990 | 99.092 | 99.106 | PRICE | воок |
| 3,754,200,000.00 | 200,000.00 | 100,000.00 | 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | 680,000,000.00 | | 45.000.000.00 | 45 000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,000,000.00 | 50,000,000.00 | 1 | 800,000,000.00 | | 50,000,000.00 | 25,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | SHARES | PAR VALUE |
| 3,719,865,590.53 | 200,000.00 | 100,000.00 | 1 | 680,000,000.00 | | 45,000,000.00 | 45,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 40,000,000.00 | 50,000,000.00 | | 792,457,152.77 | | 49,369,319.44 | 24,760,895.83 | 49,490,013.89 | 49,497,000.00 | 49,503,986.11 | 49,510,972.22 | 49,495,083.33 | 49,545,902.78 | 49,552,888.89 | BOOK VALUE | |



NR. DANTEL DALY 415-554-4487
INVESTMENT INVENTORY

PAGE: 1 RUN: 06/02/06 00:00:38

SETTLEMENT DATE BASIS MAJOR SORT KEY IS BANK

INVESTMENTS OUTSTANDING AS OF 5/31/06

| SUBTOTAL (Bank Code) 19 BANK OF NEW YORK | A 40800 MISSION NATIONAL BANK A 40973 MISSION AREA FED CR | INVSWT NO. DESCRIPTION |
|---|--|-----------------------------|
| EW YORK | 100 07/16/06 07/16/05 000 3.000 3.800 100.000 100 11/02/06 11/02/05 000 3.000 3.000 100.000 | CUSIP |
| | 100 | FUND NO. |
| 100.00%(C) REPORT TOTALS ASSETS | 100 07/16/06 07/16/05 000 3.800 3.800 100.000 100 11/02/06 11/02/05 000 3.000 3.000 100.000 | FUND MATURITY PURCHASE SAE/ |
| 4.0 | 07/16/0 | PURCHAS DATE |
| FIXED | 000 | SE SAF/ |
| 3.400 | 3.800 | CUPN |
| 3.400 | 3.800 | TRDNG |
| 3.400 3.400 100.000 ================================ | 100.000 | BOOK |
| 200,000.00 | 3.000 3.000 100.000 100,000.00 100,000.00 3.000 3.000 100.000 100,000.00 100,000.00 | PAR VALUE SHARES |
| 0.00 200,000.00 | 100,000.00 | BOOK VALUE |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY A 15-554-4487 DETALTRANSACTION REPORT - FIXED INCOME 05/01/06 TO 05/01/06 ETTLEMBATT DATE BASIS FUNDS: 003625, 000100, 001001

PAGE: 1 RUN: 06/02/06 00:00:36

| 30,000,000.00 | | | | 4.598 | | 05/12/06 | | | | amy |
|---------------|----------------|---|-----------------|---------|------------|----------|----------------------|--------|------|-------------------------------|
| 10,000,000.00 | -247.000.00 | - 29 753 000 00 | -30 000 000 00 | 4.545 | n o | 05/24/06 | 90/10/06 90/10/40 | 4 | 10 | Allse general nowe loan proc |
| 40 000 000 00 | -393,555.56 | -39,606,444.44 | -40,000,000.00 | 4.600 | 6 MAT | 05/24/06 | | 40 | 19 | 41155 FEDERAL HOME LOAN DISC |
| 50,000,000.00 | | | | 4.689 | | 05/02/06 | | | | amy |
| | -362,055.56 | -49,637,944.44 | -50.000.000.00 | 4.655 | 6 MAT | 05/08/06 | 90/02/06 | 40 | 10 | bank america |
| 20.162.750.00 | -162,750.00 | -20,000,000.00 | -20,000,000.00 | 4.650 | 6 MAT | 05/08/06 | | 46 | 19 | 41149 UNION BK CD |
| 25,000,000.00 | | | | 4.638 | 6 | 05/24/06 | | | | amy |
| | -261,375.00 | -24,738,625.00 | -25,000,000.00 | 4.590 | 6 MAT | 05/24/06 | 05/24/06 | 40 | 19 | 41144 FEDERAL HOME LOAN DISC |
| 10,000,000.00 | 100,000 | =9,091,000.33 | - 10,000,000.00 | 4.510 | 6 MAT | 05/12/06 | | 4.5 | 19 | 41119 FEDERAL HOME LOAN DISC |
| 970,000.00 | -108 991 67 | 0 001 000 33 | | 4.611 | | 05/31/06 | | 31/06 | | amy |
| 1 | -261,538.46 | -163,461.54 | | | 6 INTR | 05/31/06 | | | 19 | 41106 T NOTE (99.12) |
| 50,000,000.00 | -0,010.00 | -49,469,354.1/ | -50,000,000.00 | 4.567 | 6 MAT | 05/09/06 | 05/09/06 | 43 | 19 | 41103 FMC DISCOUNT NOTES |
| 17,000,000.00 | E 70 645 93 | 200 | | 4.568 | | 05/09/06 | | | | amy |
| | -196,151.67 | -16,803,848.33 | -17,000,000.00 | 4.515 | 6 MAT | 05/09/06 | 05/09/06 | 43 | 19 | Ally 41101 FMC DISCOUNT NOTES |
| 25,000,000.00 | -403,319.44 | -24,596,680.56 | -25,000,000.00 | 4.090 | 6 MAT | 05/11/06 | | 43 | 19 | 41057 TREASURY BILLS |
| 25,000,000.00 | | | | 4.157 | 6 | 05/11/06 | | | | amy |
| | -403,319.44 | -24,596,680.56 | -25,000,000.00 | 4.090 | 6 MAT | 05/11/06 | | 43 | 19 | 41056 TREASURY BILLS |
| 25,000,000.00 | | | | 4.154 | | 05/11/06 | | | | amv |
| | -414,173.61 | -24,585,826.39 | -25,000,000.00 | 4.085 | 6 MAT | 05/11/06 | 05/11/06 | 87 | 19 | Alosi TREASURY BILLS |
| 50,500,000.00 | | 000000000000000000000000000000000000000 | 50,000,000.00 | 4 . 000 | TAME | 05/15/00 | | # | | |
| | -417,127.07 | -50.082.872.93 | | 2 000 | | 05/15/06 | 06/01/06 | à 0 | | amy |
| | =453 105 00 | 453,125.00 | | | 6 AMRT | 05/15/06 | | | 19 | 41044 T NOTE (99.4) |
| 25,250,000.00 | | 100 | | | | 05/15/06 | | | | amy |
| 25 25 20 00 | -209,944.75 | -25,040,055.25 | -25,000,000.00 | 2.000 | 6 MAT | 05/15/06 | | 43 | | • |
| | -230,468.75 | | | 4.228 | 6 | 05/15/06 | | | | amy |
| | | 230,468.75 | | | 6 AMRT | 05/15/06 | | | 19 | 41041 T NOTE (99.03) |
| 5,050,000.00 | | | | 4.033 | | 05/15/06 | 06/01/06 | | | amv . |
| | -50,000.00 | -5,000,000.00 | -5,000,000.00 | 2.000 | 6 MAT | 05/15/06 | 06/01/06 | 40 | | amy |
| | -61.132.81 | 61,132.81 | | | 6 AMRT | 05/15/06 | | | 19 | 40922 T NOTE (98.25) |
| 50,500,000.00 | | | | 4.033 | | 05/15/06 | 06/01/06 | | | amy |
| | -500,000.00 | -50,000,000.00 | -50,000,000.00 | 2.000 | 6 MAT | 05/15/06 | 00/04/00 | 40 | | amy |
| | -611,328.12 | - | | 4.033 | 9 PAMET | 05/15/06 | 06/01/06 05/15/06 | | L | 40921 T NOTE (98.25) |
| Te,000,000.00 | | 611 308 10 | | | | 05/08/0 | 06/01/06 05/08/06 | | | |
| | -385,280.00 | -15,614,720.00 | -16,000,000.00 | 3.870 | 6 MAT | 05/08/06 | 05/08/06 05/08/06 | 87 | 19 | amy 40890 FNMA DISCOUNT NOTES |
| 7,000,000.00 | | | | 3 977 | | 05/31/0 | | | ŀ | OD TO FEDE HOME HIM MIG |
| | -188,877.50 | -6,811,122.50 | -7.000.000.00 | 3.870 | MAT | 05/31/06 | 05/31/06 | L L | 1 0 | |
| | | | | | 1 | 1 1 1 1 | | | - | |
| SETTLEMENT | AMORT/(ACCRET) | | ORIGINAL FACE | YIELD | TYP | SETTLE | /ENTRY | DATE | CASH | |
| (GAIN) /LOSS | (INTEREST) | BOOK VALUE | PAR VALUE | COUPON | TXN | TRADE/ | MATURITY | BROK | BANK | INV # DESCRIPTION/POOL# |
| | | | 000 | COUTOO | 1000 | MDO. 00 | TOT | | | |



MR. DANIEL DALY 415-554-4487 DENIEL DALY 415-554-4487 DENIEL DALY 55-521-68 STYLIMBERT DATE BASIS

FUNDS: 003625, 000100, 001001

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| INV # DESCRIPTION/POOL# | | | BROK | MATURITY TRADE/ | | TXN | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE PREM / (DISC) | (INTEREST) AMORT/(ACCRET) | (GAIN) /LOSS SETTLEMENT |
|------------------------------|---|-----|------|-----------------|----------|-----|--------|---|-----------------------------|------------------------------|----------------------------|
| 41157 FEDERAL HOME LOAN DISC | | 19 | 40 | 05/26/06 | 05/26/06 | MAT | 4.600 | -20,000,000.00 | -19,798,111.11 | -201,888.89 | |
| | | 19 | 40 | | | MAT | | -50,000,000.00 | -49,580,000.00 | -420,000.00 | 20,000,000.00 |
| DEURY MUDRITUR | | , | é | | | | | | | | 50,000,000.00 |
| 41170 U S BANK CP | | 19 | 44 | | | MAT | | -50,000,000.00 | -49,635,222.22 | -364,777.78 | E |
| | | | | | | | | | 2000 | 220 250 00 | 50,000,000.00 |
| 41202 WELLS FAGO N C D | | 19 | 41 | 06/01/06 | 05/11/06 | MAT | 4.770 | -50,000,000.00 | -50,000,000.00 | -278,250.00 | 50,278,250.00 |
| 41203 WELLS FARGO N C | Ħ | 19 | 41 | | 05/12/06 | MAT | | -50,000,000.00 | -50,000,000.00 | -284,875.00 | |
| amy | | | | 06/01/06 | | | | | | | 50,284,875.00 |
| 41204 UNION BANK C P | | 19 | 46 | | | MAT | 4.760 | -50,000,000.00 | -49,596,722.22 | -403,277.70 | 50,000,000.00 |
| Alone Wells Faren N C | J | 19 | 4 | 05/02/06 | 05/02/06 | MAT | | -50,000,000.00 | -50,000,000.00 | -218,625.00 | |
| The second of the second | | | 1 | | | | | | | | 50,218,625.00 |
| 41206 WELLS N C D | | 19 | 41 | | | MAT | 4.770 | -50,000,000.00 | -50,000,000.00 | -311,375.00 | 50,311,375.00 |
| 41209 US BANK CP | | 19 | 44 | 05/11/06 | 05/11/06 | MAT | | -50,000,000.00 | -49,722,333.33 | -277,666.67 | |
| | | | | | 05/11/06 | | 4.787 | | | | 50,000,000.00 |
| 1218 WELLS FARGO N C | D | 19 | 41 | 05/22/06 | 05/22/06 | MAT | 4.810 | -25,000,000.00 | -25,000,000.00 | -1/3,694.44 | 25,173,694.44 |
| 41219 BANK AMERICA C P | | 19 | 40 | | | MAT | | -50,000,000.00 | -49,611,722.22 | -388,277.78 | |
| | | | | | | | | | 20 220 250 62 | 1000 | 50,000,000.00 |
| 41220 UNION BANK C P | | 19 | 40 | 06/01/06 | 05/16/06 | MAT | 4.756 | -40,000,000.00 -39,779,288.87 | -39,119,200.01 | -220, 733.33 | 40,000,000.00 |
| 41221 UNION BANK C P | | 19 | 46 | | | MAT | | -35,000,000.00 | -34,811,456.94 | -188,543.06 | |
| amy | | | | | | | | | | | 35,000,000.00 |
| 41225 FNMA DISCOUNT NOTES | | 19 | 40 | 05/12/06 | 05/12/06 | MAT | 4.660 | -50,000,000.00 | -49, /54, 055.50 | -240,080. | 50,000,000.00 |
| 41226 FNMA DISCOUNT NOTES | | 19 | 87 | | | MAT | _ | -10,000,000.00 | -9,948,000.00 | -52,000.00 | |
| amy | | | | | | | 4.704 | | | | 10,000,000.00 |
| 41227 UNION BK CP | | 19 | 46 | | | MAT | | -25,000,000.00 | -24,881,750.00 | -118,250.00 | 25.000.000.00 |
| 41228 FNMA DISCOUNT NOTES | | 19 | 40 | 05/15/06 | 05/15/06 | MAT | 4.660 | -50,000,000.00 | -49,754,055.56 | -245,944.44 | |
| amy | | | | | | | | | 10 11 10 11 | - 245 044 44 | 50,000,000.00 |
| amy | | t | H | 06/01/06 | 05/15/06 | | 4.683 | 000000000000000000000000000000000000000 | | | 50,000,000.00 |
| 41230 FNMA DISCOUNT NOTES | - | 19 | 40 | | | MAT | 4.620 | -50,000,000.00 | -49,839,583.33 | -160,416.67 | |
| | | 5 | 0 | | | 1 | | 40 000 000 00 | -39 835 000 00 | -164.977.78 | 30,000,000.00 |
| amy | | , | | 06/01/06 | 05/12/06 | 1 | 4.659 | | | | 40,000,000.00 |
| 41235 BOA CD | | 19 | 40 | | | MAT | 4.860 | -50,000,000.00 | -50,000,000.00 | -344,250.00 | |
| | | | | | 05/31/06 | | 4.860 | | | | 50,344,250.00 |
| 41238 WFB CD | | F 2 | 46 | | 05/01/06 | MAT | 4.760 | -50,000,000.00 | -50,000,000.00 | -138,833.33 | 50.138.833.33 |
| , and | | | | 00/04/00 | 00/04/00 | | 4 | | | | |
| | | | | | | | | | | | |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554 4487 DETALPRANSACTION REPORT - FIXED INCOME 55/21/06 TO 05/31/06 SETTLEMENT DATE BASS FUNDS: 003625, 003100, 001001

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| 41260 WFB CP amy amy 41261 WFB CP amy | 1256 1256 1257 | 1252 1253 | 41247 BOA CP amy 41248 FNMA D amy 41249 FEDERA amy 41250 FMC DI amy 41251 FMC DI | amy 41244 BOA CP amy 41245 BOA CP amy 41246 BOA CP | |
|---|--|---|--|--|---|
| WFB CP | WFB CD UNION BANK CP WFB CD | METT'S Cb | BOA CP FINA DISCOUNT NOTES FEDERAL HOME LOAN DISC FMC DISCOUNT NOTES FMC DISCOUNT NOTES | BOA CP BOA CP | DESCRIPTION/FOOL# MEMO WEBO WEB CD FEDERAL HOME LOAN DISC |
| 19 | 19 | 19 | 19 19 | 19 19 19 | |
| 41 41 | 4 4 4 4 4 4 4 1 | 4 4 4 1 | 4 4 8 8 4 4 6 5 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 | * * * * * | BROK DATE 46 |
| 05/15/06 05/08/06 05/08/06 06/01/06 05/08/06 06/01/06 | 05/16/06 06/01/06 05/30/06 05/31/06 06/01/06 05/24/06 06/01/06 05/16/06 | 05/01/06 05/01/06 05/01/06 05/01/06 05/01/06 | 05/10/06 06/01/06 05/15/06 06/01/06 05/12/06 06/01/06 05/16/06 05/16/06 | 06/01/06 05/10/06 05/10/06 06/01/06 05/10/06 06/01/06 06/01/06 | MATURITY TRADE/ /ENTRY SETTLE 5.05/05/06 05/05/ 06/01/06 05/10/ 06/10/06 05/10/ 06/10/06 05/10/ 06/10/06 05/10/ |
| | 05/16/06 05/16/06 05/30/06 05/30/06 05/24/06 05/24/06 05/16/06 | 05/16/06 05/01/06 05/01/06 05/01/06 05/01/06 | 05/10/06 05/10/06 05/15/06 05/15/06 05/12/06 05/12/06 05/16/06 05/16/06 | 05/10/06 05/10/06 05/10/06 05/10/06 05/10/06 05/10/06 | TRADE/ SETTLE 05/05/06 05/05/06 05/10/06 05/10/06 |
| PURC MAT PURC MAT | MAT MAT | MAT | MAT MAT | MAT MAT | |
| a a | | 4.719 4.730 4.738 4.738 4.730 4.738 4.738 | | | COUPON YIELD 4.760 4.760 4.650 4.650 |
| 50,000,000.00 -50,000,000.00 50,000,000.00 | -35,000,000.00 -35,000,000.00 -50,000,000.00 -30,000,000.00 | -50,000,000.00 -50,000,000.00 | -50,000,000.00 -50,000,000.00 -50,000,000.00 -19,000,000.00 -21,000,000.00 | | PAR VALUE ORIGINAL PACE |
| 49,905,694.44 -49,905,694.44 49,905,694.44 49,905,694.44 -94,305,694.44 -49,905,694.44 | -35,000,000.00 -35,000,000.00 -49,800,000.00 | -49,914,597.22 -49,914,597.22 -49,914,597.22 | -49,824,500.00 -49,844,500.00 -49,844,500.00 -18,930,544.44 -20,923,200.67 | -49,847,145.83 -49,847,145.83 -49,847,145.83 | BOOK VALUE PREM / (DISC) |
| -94,305.56 | -121,838.89 -189,777.78 -200,000.00 -80,500.00 | -85,402.78 -85,402.78 -85,402.78 | | -152,854.17 -152,854.17 -152,854.17 -152,854.17 | (INTEREST) AMORT/(ACCRET) -165,277.78 -144,666.67 |
| -49,905,694.44 50,000,000.00 -49,905,694.44 50,000,000.00 | 35,121,838.89 35,189,777.78 50,000,000.00 30,080,500.00 | 50,000,000.00 | 50,000,000.00 | 45,000,000.00 50,000,000.00 50,000,000.00 | (GAIN) LOSS SETTLEMENT 50,165,277.78 40,000,000.00 |



MR DANIELDANY OF SAN ERANCISCO DANIELDANY 15-554 4487 DETAIL TRANSACTION REPORT - FIXED INCOME 85711268FT DATE BASIS FUNNS: 003525, 003100, 0041001

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| | | | | | | 00/10/00 | 00/14/00 | | | | viniy |
|------------------|----------------|---|---|-----------|--------|-------------------------------|----------------------|----------|------|--------------|--|
| -49.965.555.56 | | 49,965,555.56 | 50,000,000.00 | 4.960 | PURC | 05/10/06 | | 4 | 19 | WEB CP | 41275 |
| 50,000,000.00 | | | | 4.963 | | 05/15/06 | | | | | amy |
| | -34,444.44 | -49,965,555.56 | -50,000,000.00 | 4.960 | MAT | 05/15/06 | | 41 | | | |
| -49,965,555.56 | | -34,444.44 | | 4.963 | | 05/10/06 | 05/12/06 | | | | amy |
| 4 | | 49,965,555.56 | 50,000,000.00 | 4.960 | PURC | 05/10/06 | 06/01/06 05/15/06 | 4.7 | 1 0 | WEB CD | amy |
| 50.000.000.00 | -34,444.44 | -49,965,555.56 | -50,000,000.00 | 4.960 | MAT | 05/15/06 | | 41 | | | |
| -49,965,555.56 | | -34,444.44 | | 4.963 | | 05/10/06 | 05/12/06 | | | | amy |
| | | 49,965,555.56 | 50,000,000.00 | 4.960 | PURC | 05/10/06 | 05/15/06 05/10/06 | 41 | 19 | WFB CP | 41273 |
| 50,000,000.00 | | | | 4.963 | | 05/15/06 | 06/01/06 05/15/06 | | | | amv |
| | -34,444.44 | -49,965,555.56 | -50,000,000.00 | 4.960 | MAT | 05/15/06 | 00/22/00 | 4 | | | dilly |
| -49,965,555.56 | | -34,444.44 | 50,000,000.00 | 4.960 | PURC | 05/10/06 | 05/15/06 | 41 | 19 | WFB CP | 41272 |
| 30,062,500.00 | | 000 | | 5.000 | | 05/24/06 | 90/10/90 | | | | amy |
| | -62,500.00 | -30,000,000.00 | -30,000,000.00 | 5.000 | MAT | 05/24/06 | | 41 | | | |
| -30,000,000.00 | | | 0 | 5.000 | 2000 | 05/09/06 | 05/12/06 | a H | 1 | N P D C D | amv |
| 00, E04, E00.0 | | 30.000.000.00 | 30 000 000 00 | 5.000 | | 05/24/06 | 06/01/06 05/24/06 | | 1 0 | Con Con | amy |
| E0 104 166 67 | -104,166.67 | -50,000,000.00 | -50,000,000.00 | 5.000 | MAT | 05/24/06 | | 41 | | | |
| -50,000,000.00 | | | | 5.000 | | 05/09/06 | 05/12/06 | | | | amy |
| | | 50,000,000.00 | 50,000,000.00 | 5.000 | PURC | 05/09/06 | 41 05/24/06 05/09/06 | 41 | 19 | WFB CD | 41270 WFB |
| 40,000,000.00 | | 1 | 10,000,000,00 | 4 949 | 11011 | 05/18/06 | | 4 | | | |
| 0.000 | -71.355.56 | -39.928.644.44 | -40 000 000 00 | 4.949 | | 05/05/06 | 05/08/06 | | | | amy |
| -39 928 644 44 | | 39,928,644.44 | 40,000,000.00 | 4.940 | PURC | 05/05/06 | 05/18/06 | 44 | 19 | 3 US BANK CP | 41268 |
| -40,000,000.00 | | | | 5.000 | | 05/08/06 | 05/08/06 | | | | amy |
| | | 40,000,000.00 | 40,000,000.00 | 5.000 | PURC | 05/08/06 | 06/13/06 | 41 | 19 | 7 WFB CD | 41267 WFB |
| 35,139,280.56 | | | | 4.940 | | 05/31/06 | 06/01/06 | | | | amv |
| | -139,280.56 | -35,000,000.00 | -35,000,000.00 | 4.940 | MAT | 05/31/06 | 05/06/06 05/02/06 | 41 | | | amy |
| -35,000,000.00 | | 00,000,000.00 | 33,000,000.00 | 4 940 | PURC | 05/02/06 | 05/31/06 05/02/06 | 4 1 | 19 | WFB CD | 41265 |
| 25, USE, ERO. 00 | | 25 000 000 00 | 2000 | 4.910 | | 05/17/06 | 06/01/06 | | | | amy |
| 05 051 145 03 | -51,145.83 | -25,000,000.00 | -25,000,000.00 | 4.910 | MAT | 05/17/06 | | 41 | | | ding |
| -25,000,000.00 | | | 0 | 4.910 | T OACO | 05/02/06 | 05/08/06 05/02/06 | ž. | TJ | WEB CD | 2 T Z 5 4 |
| 30,000,000.00 | | 25 000 000 00 | 25 000 000 00 | 4.859 | | 05/15/06 | 06/01/06 | | , | | amy |
| 50 000 000 | -94,305.56 | -49,905,694.44 | -50,000,000.00 | 4.850 | MAT | 05/15/06 | | 41 | | | |
| -49,905,694.44 | | -94,305.56 | | 4.859 | | 05/01/06 | | | | | amv |
| | | 49,905,694.44 | 50,000,000.00 | 4.850 | PURC | 05/01/06 | | sia L | 19 | WFB CP | 41263 |
| 50,000,000.00 | | | | 4.859 | | 05/15/06 | 06/01/06 | ; | | | amv |
| | -94,305.56 | -49,905,694.44 | -50,000,000.00 | 4.850 | MAT | 05/15/06 | | 4 | | | · Commercial Commercia |
| -49,905,694.44 | | -94,305.56 | | 4.859 | | 05/01/06 | | | , | 71.00 | amv |
| | | 49,905,694.44 | 50,000,000.00 | 4.850 | PURC | 05/01/06 | 41 05/15/06 | 41 | 19 | S MEET CO | 41262 |
| | | | 1 | | - 1 | 1 | | 1 | 1 | | 1 |
| SETTLEMENT | AMORT/(ACCRET) | PREM / (DISC) | ORIGINAL FACE | TXP YIELD | TYP | SETTLE | DATE /ENTRY SETTLE | DATE | CASH | MEMO | USER # |
| SSO.I/ (NIES) | (TARREST) | allien Acod | DAD WATER | | | 3 | | | | | |
| | | | 100100 | 00100, | 625, (| FUNDS: 003625, 000100, 001001 | FUR | | | | |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETALTRANSACTION REDORT - FIXED INCOME 05/01/06 TO 05/31/06 SETTLEMENT DATE BASIS FUNDS: 003625, 000100, 001001

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| | | 440, 120.00 | | 5.075 | /06 | 90/CT/C0 | 90/15/CD | | | amy |
|----------------------------|------------------------------|--------------------------------|----------------------------|-----------|-----------------|----------|--|-----------|--------|-----------------------------|
| A0 EE0 075 00 | | 49,559,875.00 | 50,000,000.00 | | /06 PURC | 05/15/06 | 07/17/06 | 40 | 19 | 41294 BOA CP |
| -49,580,833.33 | | 49,580,833.33 -419,166.67 | 50,000,000.00 | 5.030 | /06 PURC /06 | 05/15/06 | 07/14/06 | 40 | 19 | 41293 BOA CP amy |
| -49,416,015.63 | | 49,416,015.63 -583,984.37 | 50,000,000.00 | 5.020 | /06 PURC | 05/15/06 | 11/15/06 | 40 | 19 | 41292 T NOTE (98.27) amy |
| -49,416,015.63 | | 49,416,015.63 | 50,000,000.00 | 5.020 | /06 PURC | 05/15/06 | 11/15/06 | 40 | 19 | 41291 T NOTE (98.27) amy |
| -49,416,015.63 | | 49,416,015.63 -583,984.37 | 50,000,000.00 | 5.020 | /06 PURC | 05/15/06 | 11/15/06 | 40 | 19 | 41290 T NOTE (98.27) amy |
| -49,416,015.63 | | 49,416,015.63 | 50,000,000.00 | | /06 PURC | 05/15/06 | 11/15/06 05/16/06 | 40 | 19 | 41289 T NOTE (98.27) |
| -50,000,000.00 | | 50,000,000.00 | 50,000,000.00 | | /06 PURC | 05/12/06 | 07/28/06 | 40 | 19 | 41288 BOA CD |
| -50,000,000.00 | | 50,000,000.00 | 50,000,000.00 | | /06 PURC | 05/12/06 | 07/25/06 | 40 | 19 | 41287 BOA CD |
| -49,369,319.44 | | 49,369,319.44 | 50,000,000.00 | | /06 PURC | 05/12/06 | 08/11/06 | 46 | 19 | 41286 UNION BANK CP |
| -49,495,083.33 | | 49,495,083.33 | 50,000,000.00 | | /06 PURC | 05/12/06 | 07/24/06 | 46 | 19 | 41285 UNION BANK CP |
| -24,779,937.50 | | 24,779,937.50 | 25,000,000.00 | 5.030 | /06 PURC | 05/12/06 | 07/14/06 | 4 0 | 19 | 41284 BOA CP |
| -24,793,909.72 | | 24,793,909.72 | 25,000,000.00 | | /06 PURC | 05/12/06 | 07/10/06 | 40 | 19 | 41283 BOA CP |
| -19,512,897.22 | | 19,512,897.22 | 20,000,000.00 | | /06 PURC | 05/11/06 | 11/09/06 | 43 | 19 | 41282 TREASURY BILLS |
| -48,782,243.06 | | 48,782,243.06 -1,217,756.94 | 50,000,000.00 | | /06 PURC /06 | 05/11/06 | 11/09/06 | 43 | 19 | amy BILLS |
| -48,782,243.06 | | 48,782,243.06 -1,217,756.94 | 50,000,000.00 | | /06 PURC /06 | 05/11/06 | 11/09/06 | 43 | 19 | 41280 TREASURY BILLS |
| -48,782,243.06 | | 48,782,243.06 -1,217,756.94 | 50,000,000.00 | | /06 PURC | 05/11/06 | 11/09/06 | 43 | 19 | 41279 TREASURY BILLS |
| -48,782,243.06 | | 48,782,243.06 -1,217,756.94 | 50,000,000.00 | | /06 PURC | 05/11/06 | 11/09/06 | 43 | 1.9 | 41278 TREASURY BILLS |
| 40,000,000.00 | -27,555.56 | -39,972,444.44 | -40,000,000.00 | | /06 MAT | 05/15/06 | 06/01/06 | # - | | amy |
| -39,972,444.44 | | 39,972,444.44 -27,555.56 | 40,000,000.00 | | /06 PURC | 05/10/06 | 05/15/06 05/10/06 | # - | 19 | 41277 WFB CP |
| 50,000,000.00 | -34,444.44 | -49,965,555.56 | -50,000,000.00 | 4.960 | /06 MAT | 05/15/06 | 06/01/06 | 41 | | amv |
| -49,965,555.56 | | 49,965,555.56 | 50,000,000.00 | | /06 PURC | 05/10/06 | 05/15/06 05/10/06 05/12/06 05/10/06 | 45 jui | 19 | 41276 WFB CP |
| 50,000,000.00 | -34,444.44 | -49,965,555.56 | -50,000,000.00 | 4.960 | /06 MAT | 05/15/06 | 05/15/06 | 41 | 19 | 41275 WFB CP |
| (GAIN) /LOSS SETTLEMENT | (INTEREST) AMORT/(ACCRET) | BOOK VALUE PREM / (DISC) | PAR VALUE ORIGINAL FACE | TYP YIELD | TXN | TRADE/ | BROK MATURITY TRADE/ DATE /ENTRY SETTLE | BROK | BANK E | INV # DESCRIPTION/POOL# |



MR. DANIEL DALY 15-554-4487 DENIEL DALY 15-554-4487 DETAIL TRANSCITION REPORT - FIXED INCOME DETAIL TRANSCRIPTO 05/31/05 ENTERMINO ADREE BASIS ENTERMINO ADREE BASIS

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| -50,000,000.00 | | 30,000,000.00 | 000,000.00 | 5.020 | 6 5080 | 05/24/06 | 05/26/06 | ž | T.2 | My | amy |
|--|------------------------------|---|----------------------------|----------------|-----------|-------------------------------|--|------------------------|------|-----------------------------------|-----------------------|
| -50,000,000.00 | | 50,000,000.00 | 50,000,000.00 | 5.020 | | 05/24/06 | | | 1 19 | A1315 WFB CD | amy |
| -24,760,895.83 | | 24,760,895.83 -239,104.17 | 25,000,000.00 | 5.038 | | 05/24/06 | | | 19 | 14 UNION BANK CP | 41314 amy |
| -24,854,750.00 | | 24,854,750.00 -145,250.00 | 25,000,000.00 | 5.009 | | 05/24/06 | | | 19 | 41313 UNION BANK CP ny | 413: amy |
| -45,000,000.00 | | 45,000,000.00 | 45,000,000.00 | 5.120 | 6 PURC | 05/22/06 | 08/22/06 | 40 | 19 | 41312 BOA CD | 413: |
| -45,000,000.00 | | 45,000,000.00 | 45,000,000.00 | 5.120 | 6 PURC | 05/19/06 | | 40 | 19 | 11 BOA CD | 41311 |
| -24,785,152.78 | | -214,847.22 24,830,201.39 | 25,000,000.00 | 4.990 | 6 PURC | 05/16/06 | | 4- | 19 | 10 US BANK CP | amy 41310 |
| -49,597,652.78 | | -402,347.22 24,785,152.78 | 25,000,000.00 | 4.950 | | 05/16/06 | | | | | amy |
| -49,578,055.56 | | 49,578,055.56 -421,944.44 49,597,652.78 | 50,000,000.00 | 4.942 | 6 PURC | 05/16/06 | 07/17/06 | A 4 л 5 | 1 19 | 07 FNMA DISCOUNT NOTES | 41307 amy 41308 |
| -49,376,270.83 | | -623,729.17 | 50,000,000.00 | 4.997 | 9 PURC | 05/16/06 | 05/16/06 | 0. | Ţ | 06 FEDL HOME LN WIG COKP | amy |
| -49,376,270.83 | | -623,729.17 | | 4.997 | | 05/16/06 | | | ; ; | | amy |
| -50,000,000.00 | | 49,376,270.83 | 50,000,000.00 | 5.020 4.935 | 6 FURC | 05/15/06 | 05/16/06 | 87 | 19 | ny 41305 FEDL HOME LN MTG CORP | amy |
| -50,000,000.00 | | 50,000,000.00 | 50,000,000.00 | 5.020 | 6 PURC | 05/15/06 | 05/16/06 07/25/06 | 41 | 19 | A1304 WFB CD | amy 413 |
| -50,000,000.00 | | 50,000,000.00 | 50,000,000.00 | 5.020 | 6 PURC | 05/15/06 | 05/16/06 | 41 | 19 | MY 41303 WFB CD | amy 413 |
| 50,000,000.00 | | 50,000,000.00 | 50,000,000.00 | 5.020 | 6 PURC | 05/15/06 | 05/16/06 | 4.1 | 19 | ny 41302 WFB CD | amy 413 |
| -E0 000 000 00 | | 50,000,000.00 | 50,000,000.00 | 5.082 | 6 PURC | 05/15/06 | | 41 | 19 | ny 41301 WFB CD | amy 413 |
| 49 490 013 89 | | 49,490,013.89 | 50,000,000.00 | 5.030 | 6 PURC | 05/15/06 | | 40 | 19 | 00 BOA CP | amy 41300 |
| 4 10 10 10 10 10 10 10 10 10 10 10 10 10 | | 49,497,000.00 | 50,000,000.00 | 5.030 | 6 PURC | 05/15/06 | | 40 | 19 | 99 BOA CP | amy 41299 |
| -49 503 986 11 | | 49,503,986.11 | 50,000,000.00 | 5.030 | 6 PURC | 05/15/06 | | 40 | 19 | 98 BOA CP | 41298 |
| -49,510,972.22 | | 49,510,972.22 | 50,000,000.00 | 5.030 | 6 PURC | 05/15/06 | 07/24/06 | 40 | 19 | 97 BOA CP | 41297 |
| -49,545,902.78 | | 49,545,902.78 -454,097.22 | 50,000,000.00 | 5.030 | 6 PURC | 05/15/06 | 07/19/06 | 40 | 19 | 96 BOA CP | 41296 amy |
| -49,552,888.89 | | 49,552,888.89 -447,111.11 | 50,000,000.00 | 5.030 | 6 PURC | 05/15/06 | 07/18/06 | 40 | 19 | 95 BOA CP | 41295 amy |
| 1 | | | | | 1 | | 1 1 2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | 1 | 1 | | 1 |
| (GAIN) /LOSS SETTLEMENT | (INTEREST) AMORT/(ACCRET) | BOOK VALUE PREM / (DISC) | PAR VALUE ORIGINAL FACE | TYP YIELD | TYP | TRADE/ | BROK MATURITY TRADE/ DATE /ENTRY SETTLE | BANK BROK CASH DATE | BANK | DESCRIPTION/POOL# | INV # |
| | | | 100100 | 000100, | 3625, | FUNDS: 003625, 000100, 001001 | FUI | | | | |



CITY/COUNTY OF SAN ERANCISCO MR. DANIEL DALY 415-554-4487 DEVALITAMASACTION REPORT - FIXED INCOME SETTLEMENT DAYS BASIS FUNDS: 003625,000100,001001

RUN: 06/02/06 00:00:36



| * ACTIVE TR | | |
|----------------|----------|---------|
| TRANSACTIONS * | | |
| DETAIL | MR. DANI | CITY/CO |

L TRANSACTION REPORT - FIXED INCOME 05/01/06 TO 05/31/06 IEL DALY SAN FRANCISCO 415-554-4487

PAGE: 8 RUN: 06/02/06 00:00:36

| , | # 15 | |
|---|--------------------------|----------------------------|
| 1 | PAR WEIGHTED YIELD | |
| | PAR VALUE | |
| | ORIGINAL FACE VALUE | |
| | BOOK VALUE | REPORT (|
| | PREMIUM/ (DISCOUNT) | REPORT GRAND TOTALS ASSETS |
| 1 | AMORTIZATION/ | |
| 4 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | (INTEREST) | |
| 1 | (GAIN)/ | |
| | SETTLEMENT | |
| | | |

| | | -1,356,054.68 | | 1,356,054.68 | | | 4.136 | ACR |
|----------------|--|---|-----------------------|----------------------------|------------------------|--------------------------|----------------|--------|
| 2853993099.80 | -14138252.58 | | | -2849988887.70 | | MAT 4.734 -2860000000.00 | MAT 4.734 | MAT 4. |
| | -261,538.46 | | | -163,461.54 | | | (NTR 4.611 | INTR |
| -2658805318.07 | | 93 | -21194681. | 2658805318.07 -21194681.93 | | 5.011 2680000000.00 | 5.011 | PURC |
| SETTLEMENT | PAR VALUE VALUE BOOK VALUE (DISCOUNT) (ACCERTION) (INTEREST) (GAIN)/ PREMIUM/ AMORTIZATION/ (GIORN) (GAIN)/ PAR VALUE (GIORN) (GIORN) (GIORN)/ (GIO | PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) | PREMIUM/ (DISCOUNT | BOOK VALUE | ORIGINAL FACE VALUE | | TYPE/ WEIGHTED | TYPE/ |



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER Daniel P. Daly CHIEF INVESTMENT OFFICER

July 5, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2005 to June 30, 2006:

| | Pooled | All |
|--------------------------|---------------|---------------|
| Interest Received | \$119,311,232 | \$123,903,953 |
| Total Net Earnings | \$131,785,203 | \$136,377,923 |
| Earned Income Yield | 4.196% | 4.185% |
| Average Age of Portfolio | 148Days | 148 Days |
| | | |

Total cost of the securities on hand June 30, 2006 was \$3,654,268,476 with a market value of \$3,661,739,619 plus fixed assets accrued interests of \$10,842,839. The earned income yield for the month of June 30 is 4.957%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of June 30, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds
Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx
Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies

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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 6/31/06 THROUGH 6/30/06

PAGE: 1 RUN: 07/03/06 07:37:59

ALL FUNDS

| | ASSETS | ASSETS LIABLLITIES | ASSETS LIMB DEPOSITS | SPOSITS | TOTAL |
|--|---|--------------------|----------------------|---------|----------------------|
| | 1 (1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | | | × / ×× | |
| TOTAL INCOME RECEIVED IN THIS PERLUD: | 13,118,036./2 | 00. | 10,300.03 | N/N | 19,509,751,51 |
| TOTAL NET BARNINGS THIS PERIOD: | 14,888,336.82 | 00. | 18,566.67 | N/A | 14,906,903.49 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,654,582,008.40 | 00. | 4,200,000.00 | N/A | N/A 3,658,782,008.40 |
| EARNED INCOME YIELD THIS PERIOD: | 4.957 | 000. | 5.378 | N/A | 4.957 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,649,068,476.42 | 00. | 5,200,000.00 | N/A | 3,654,268,476.42 |
| CURRENT AMORTIZED BOOK VALUE: | 3,651,581,364.68 | 00. | 5,200,000.00 | N/A | N/A 3,656,781,364.68 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | D: 5.035 | 000. | 5.397 | N/A | 5.036 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 147.52 | 00. | 330.60 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 147.52 | 00. | 330.60 | N/A | N/A |
| NET DORTROLTO VIELD, 365-DAY BASIS: | | | | | 4.957 |



ORTFOLIO STATISTICS 7/01/05 THROUGH 6/30/06

PAGE: 1 RUN: 07/03/06 07:40:27

ALL FUNDS

| | ASSETS | ASSETS LIABILITIES | ASSETS LIABLIBILITIES | POSITS | TOTAL |
|--|------------------|--------------------|-----------------------|--------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 123,880,885.40 | 00. | 23,067.22 | N/A | 123,903,952.62 |
| TOTAL NET EARNINGS THIS PERIOD: | 136,354,095.52 | 00. | 23,827.78 | N/A | 136,377,923.30 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,258,425,575.15 | 00. | 494,794.52 | N/A | N/A 3,258,920,369.67 |
| EARNED INCOME YIELD THIS PERIOD: | 4.185 | 000. | 4.816 | N/A | 4.185 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,649,068,476.42 | 00. | 5,200,000.00 | N/A | N/A 3,654,268,476.42 |
| CURRENT AMORTIZED BOOK VALUE: | 3,651,581,364.68 | 00. | 5,200,000.00 | N/A | 3,656,781,364.68 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.035 | 000. | 5.397 | N/A | 5.035 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 147.52 | 00. | 330.60 | N/A | N/N |
| WEIGHTED AVERAGE DAYS TO CALL: | 147.52 | 00. | 330.60 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 4.186 |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/05 THROUGH 6/30/06

FUND: 100 POOLED FUNDS

PAGE: 1 RUN: 07/03/06 07:40:27

| | ASSETS | ASSETS LIABILITIES ASSETS LIABILITIES ASSETS | ASSETS | EPOSITS | TOTAL |
|--|------------------|--|--------------|---------|----------------------|
| | | | | | |
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 119,288,164.91 | 00. | 23,067.22 | N/A | 119,311,232.13 |
| TOTAL NET EARNINGS THIS PERIOD: | 131,761,375.03 | 000. | 23,827.78 | N/A | 131,785,202.81 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,140,145,840.04 | 00. | 494,794.52 | N/A | N/A 3,140,640,634.56 |
| EARNED INCOME YIELD THIS PERIOD: | 4.196 | 000. | 4.816 | N/A | 4.196 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,649,068,476.42 | 00. | 5,200,000.00 | N/A | N/A 3,654,268,476.42 |
| CURRENT AMORTIZED BOOK VALUE: | 3,651,581,364.68 | 00. | 5,200,000.00 | N/A | N/A 3,656,781,364.68 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.035 | 000. | 5.397 | N/A | 5.035 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 147.52 | 00. | 330.60 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 147.52 | 00. | 330.60 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 4.196 |





INVESTMENTS OUTSTANDING AS OF 06/30/06

(RPTMKT)

A 4

| | PAGE: 1 | RUN: 07/03/06 09:30:27 |
|------------------------------|--|------------------------|
| MR. DANIEL DALY 415-554-4487 | INVESTMENT INVENTORY WITH MARKET VALUE | |



CITY/COUNTY OF SAN PRANCISCO MR. DANTEL DALE INVESTMENT INTERPRETARIES INVESTMENT INVESTMENT INVESTMENT INVEST

(RPTMKT)

PAGE: 2 RUN: 07/03/06 09:30:27

| ESTMENTS OUT | TETANDING | AS | O.F. | 06/30 | 30/08 |
|--------------|-----------|----|------|-------|-------|
|--------------|-----------|----|------|-------|-------|

| HZ | INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | CUSIP | BANK | FUND | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | NNEALIZED GAII NNEALIZED LOSS |
|----|--|-----------|------------|------|--------------------|--------------------------------|------------------------------|---|----------------------------------|
| | 41106 T NOTE (99.12) | 912828EP1 | 1.9 | 100 | 4.2500 | 20,000,000.00 | 19,737,500.00 | 71,994.54 | |
| | • | | 40 | 000 | 4.6110 | 19,875,000.00 | 98.68750000000 | SUNGARD | -137,500.00 |
| | 41089 T NOTE (99.30) | 912828EU0 | 61 | 100 | 4.3750 | 25,000,000.00 | 98 7500000000 | 456,232.73 SIINGARD | -293.083.50 |
| | 01/31/06 01/31/08 43134 T NOTE (99 27) | 912828EV2 | 0 0 | 100 | 4.6250 | 15,000,000,00 | 14,864,062.50 | 231,878.40 | |
| | 4 | | 40 | 000 | 4.7161 | 14,974,218.75 | 99,09375000000 | SUNGARD | -110,156.25 |
| | 41135 T NOTE (99.27) | 912828EY2 | 13 | 100 | 4.6250 | 15,000,000.00 | 14,864,062.50 | 231,878.40 | -110 156 25 |
| | | 010000000 | 5 0 | 100 | 4.7161 | 15 000 000 000 00 | 14.864.062.50 | 231,878.40 | 1 |
| | #ILISO T NOIE (99.27) 02/28/06 02/29/08 | 312020212 | 45 | 000 | 4.7161 | 14,974,218.75 | 99.09375000000 | SUNGARD | -110,156.25 |
| | 41137 T NOTE (99.27) | 912828EY2 | 1.9 | 100 | | 15,000,000.00 | 14,864,062.50 | 231,878.40 | |
| | | | 8.7 | 000 | | 14,974,218.75 | 99.09375000000 | SUNGARD | -110,156.25 |
| | 41138 T NOTE (99.27) | 912828EY2 | 61 | 100 | 4.6250 | 14 974 218 75 | 99.09375000000 | SUNGARD | -110,156.25 |
| | 41210 TREASURY NOTES (99.21) | 912828EZ9 | 61 | 100 | | 50,000,000.00 | 49,531,250.00 | 581,284.15 | |
| | 03/31/06 03/31/08 | | 8.7 | 000 | | 49,828,125.00 | 99.06250000000 | SUNGARD | -296,875.00 |
| | 41211 T NOTE (99.21) | 912828EZ9 | 19 | 100 | | 50,000,000.00 | 49,531,250.00 | 581,284.15 | . 200 075 00 |
| | 03/31/06 03/31/08 | 010000000 | 1.8 | 000 | 4.8073 | 50 000 000 00 | 49 531 250.00 | 581.284.15 | 0.00 |
| | 4 | 010101010 | 4 5 | 000 | | 49,828,125.00 | 99.06250000000 | SUNGARD | -296,875.00 |
| | 41213 T NOTE (99.21) | 912828EZ9 | 13 | 100 | | 50,000,000.00 | 49,531,250.00 | 581,284.15 | |
| | 03/31/06 03/31/08 | | 8 9 | 000 | | 49,828,125.00 | 99.06250000000 | SUNGARD | -296,875.00 |
| | 41214 T NOTE (99.21) | 912828EZ9 | 13 | 100 | | 20,000,000.00 | 49,531,250.00 | 581,284.15 | |
| | 1 | | 43 | 000 | | 49,828,125.00 | 99.06250000000 | SUNGARD | -296,875.00 |
| | #1215 T NOTE (99.21) | 912828E29 | L 3 | 000 | 4.6250 | 49.828.125.00 | 99.06250000000 | SUNGARD | -296,875.00 |
| | 41216 T NOTE (99.21) | 912828EZ9 | 119 | 100 | 4.6250 | 50,000,000.00 | 49,531,250.00 | 581,284.15 | |
| | | | 4.0 | 000 | | 49,828,125.00 | 99.06250000000 | SUNGARD | -296,875.00 |
| | 41217 T NOTE (99.21) | 912828EZ9 | 13 | 100 | | 20,000,000.00 | 49,531,250.00 | 581,284.15 | |
| | 03/31/06 03/31/08 | | 40 | 000 | 4.8073 | 49,828,125.00 | 99.06250000000 | SUNGARD | -296,8/5.00 |
| | SUBTOTAL (Inv Type) 12 TREASURY NOTES | 2.6 | 28.92% (M) | 0 | 3.7284 | 1070000000.00 | 1058971875.00 | 7,361,208.49 | 1,224,609.34 |
| | | | | | 4.8363 | 1061159294.47 | 98.96933400000 | | 3,412,028.8 |
| | 41307 FUMA DISCOUNT NOTES | 313589210 | 19 | 100 | | 50,000,000.00 | 49,900,000.00 | 313,055.55 | 8,888.89 |
| | 05/16/06 07/17/06 | | 45 | 000 | | 49,578,055.56 | 99.800000000000 | UPRICE | |
| | 41329 FEDERAL NATL MTG ASSN DISC N | 313589200 | 19 | 100 | 4.9900 | 50,000,000.00 | 49,845,000.00 | 166,333.34 UPRICE | 11,333.33 |
| | 41331 FNMA DISCOUNT NOTES | 313589ZV8 | 1.9 | 100 | | 50,000,000.00 | 49,835,000.00 | 126,000.00 | 10,000.00 |
| | | | 4.0 | 000 | | 49,699,000.00 | 99.67000000000 | UPRICE | |
| | 41326 FNMA DISCOUNT NOTES | 313589E74 | 19 | 100 | | 15,000,000.00 | 14,859,000.00 | 46,475.00 | 23.1.30 |
| | 00/00/00 00/00/00 00/00/00/00/00/00/00/0 | 113600000 | 40 | 000 | 5.1344 | 50 000 000 00 50 000 000 00 | 48 290 000 000 00 | 215 7PB 33 | |
| | | | 40 | 000 | | 48, 135, 166.67 | 96.580000000000 | UPRICE | 00 |
| | SUBTOTAL (Inv Type) 41 ENMA DISCOUNT NOTES | | 5.81%(M) | | 4,9908 | 215,000,000.00 | 212, 929, 000,00 | 869,5 | 7(9 to 9) |
| | | | | | 5.0641 | 211,891,543.06 | 98.94372100000 | | 00 110 10 |
| | | | | | | | | | |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALE INVESTMENT
(RPTMKT)

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| 000000000000000000000000000000000000000 | PRICE SOURCE UNREALIZED GAIN | -650.00 | -900.00 | -1,350.00 | -1,000.00 | -5,055.55 | -2,875.00 | - 2 938 89 | -1,516.67 | 00. | -16,286.11 | | -5,277.17 | -2,500.00 | -7,555.55 | 0 | 00.007 | -15,937.50 | -15,937.50 | -4,133.33 | -43,694,45 | 33,987.49 | 1.14, 3 1.00 | 100 |
|---|--|---|---------------------|---------------------|---------------------|-----------------------|----------------------|---------------|--|---|----------------|--------------------------|---------------|--|--|---------------|--|---|--|---------------------------------|-----------------------|-----------------------|---------------------------------------|---------------------------------------|
| KON: 07/02/08 | CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED | 160,000.00 SUNGARD | 6,337.50 SUNGARD | 6,337.50 SUNGARD | 6,387.50 SUNGARD | 313,694.44 SUNGARD | 89,555.56 SUNGARD | 71,644.44 | 25,250.00 SUNGARD | 679,206.94 | | 534,444.44 | 125 250 00 | SUNGARD | 436,422.22 SUNGARD | 5,733.33 | 315.291.67 | SUNGARD | 315,291.67 SUNGARD | 46,383.33 SUNGARD | 224,444.45 SUNGARD | 112,222.22 SUNGARD | 2,115,483.33 | 155,937.50 SUNGARD |
| | MARKET VALUE MARKET PRICE | 14,991,350.00 | 44,961,075.00 | 44,941,612.50 | 44,935,125.00 | 49,906,291.67 | 24,935,125.00 | 19,933,683.33 | 9,943,775.00 | 254,548,037.50 | 99.82276000000 | 49,927,916.67 | 49 927 916 67 | 99.8558333333 | 39,901,966.67 | 9,965,400.00 | 99.65400000000 | 99.35125000000 | 49,675,625.00 | 14,865,150.00 | 48,953,319.44 | 24,331,305.56 | 337,224,225.01 | 24,985,277.78 99.9411111111 |
| INVESTMENTS OUTSTANDING AS OF 06/30/06 MAJOR SORT KRY IS ICC# | PAR/SHARES BOOK | 15,000,000.00 | 45,000,000.00 | 45,000,000.00 | 45,000,000.00 | 50,000,000.00 | 25,000,000.00 | 20,000,000.00 | 10,000,000.00 | 255,000,000.00 | 253,885,116.67 | 50,000,000.00 | 49,398,750.00 | 49,805,166.67 | 39,473,100.00 | 10,000,000.00 | 50.000.000.00 | 49,376,270.83 | 49,376,270.83 | 15,000,000.00 | 50,000,000.00 | 25,000,000.00 | 340,000,000.00 | 25,000,000.00 |
| NTS OUTSTANDING AS OF | CPN RATE YTM TR | 4.8000 | 5.0700 | 5.0700 | 5.1180 | 4.9100 | 4.9600 | 4.9600 | 5.0500 | 5.0099 | 5.0316 | 4.8100 | 4.8685 | 5.0296 | 4.7900 | 5.1600 | 5.1808 | 4.9973 | 4.9350 | 5.0600 | 5.0500 | 5.0500 | 4.9479 | 4.9900 |
| STAND | FUND | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 1000 | | | 100 | 000 | 000 | 100 | 100 | 000 | 000 | 100 | 100 | 100 | 100 | | 100 |
| TES OUT | BANK | 19 | 13 | 19 | 13 | 61.9 | 13 | 13 | 13 | 6.95% (M) | | 19 | 43 | 40 | 19 | 13 | 40 | 87 | 1.9 | 1.9 | 618 | 13 | .21% (M) | 1.9 |
| INVESTMEN | CUSIP | 313385YY6 | 313385ZA7 | 313385ZD1 | 313385ZE9 | 313385ZH2 | 313385ZN9 | 313385ZT6 | 313385B39 | | | 313397ZE4 | AUTO00010 | 31339/2E4 | 313397ZM6 | 313397ZU8 | 313397B91 | 100000000000000000000000000000000000000 | 313397B91 | 313397E23 | 313397038 | 313397090 | OTES 9. | 91160BG53 |
| т) | T DESCRIPTION R PURCHASE MATURITY DATE | 2 FEDERAL HOME LOAN DISC NOTES 04/12/06 07/05/06 | H | ഥ | [4] [4] | 田田田 | IT. | 되 | 2 FEDL HOME LOAN BK CONS DISC 06/13/06 08/09/06 | SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC | | 41243 FMC DISCOUNT NOTES | | 13 FMC DISCOUNT NOTES 06/13/06 07/11/06 | 13 FMC DISCOUNT NOTES 04/10/06 07/18/06 | FW | 06/27/06 07/25/06 se pro: nome ta mag copp piec N | 05/16/06 08/15/06 | 05 FEDL HOME LN MTG CORP DISC N 05/16/06 08/15/06 | H | FM | FM | oral (inv Type) 44 FMC DISCOUNT NOTES | 41310 US BANK CP 05/17/06 07/05/06 |
| (RPTMKT | INVEST | 41242 | 41342 | 41343 | 41344 | 41308 | 41324 | 41328 | 41332 | SUBTO | | 4124 | 1 2 2 | 4 L333 | 41233 | 41341 | 41305 | 177 | 41306 | 41327 | 41319 | 41320 | SUBTOTAL | 4133 |
| 3 | | ď | ď | rd, | K | d | ď | rd, | ₽. | | | đ | , | ⋖ | × | R | ń | 5 | d, | $\mathcal{A}_{\varepsilon}^{t}$ | et, | rt. | | < |



FRANCISCO SAN (h 0 CITY/COUNTY

| | M R . | DANIEL INVESTMENT | L D | D A L Y | 4 1 WITH MAR | A N I E L D A L Y 4 15 - 5 5 4 - 4 INVESTMENT INVENTORY WITH MARKET VALUE | 4 8 7 | | PAGE: 4 |
|----------|--|---|-----------|------------------|---|--|-------------------------------|-------------------------------|--|
| (RPIMKI) | | | | | | | | RUN: 07/03/06 | 06 09:30:27 |
| | | INVESTMENTS OUTSTANDING AS MAJOR SORT KEY IS | NTS OU | TSTAND SORT K | NIS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# | , 06/30/06 :# | | | |
| INVEST | DESCRIPTION PURCHASE MATURITY DATE | CUSIP | BANK | FUND | FUND CPN RATE | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT PRICE SOURCE | URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |
| 41313 | INTON BANK CP | 90485LG51 | 1.0 | 100 | 4.9800 | 25,000,000,00 | 24,985,277.78 | 131,416.67 | |
| | 05/24/06 07/05/06 | | 46 | 000 | 5.0091 | 24,854,750.00 | 99.941111111 | SUNGARD | -888.89 |
| 41322 | UNION BANK CP | 90485LG51 | 1.9 | 100 | 4.9800 | 40,000,000.00 | 39,976,444.44 | 143,866.67 | |
| | 06/05/06 07/05/06 | | 46 | 000 | 5.0008 | 39,834,000.00 | 99.9411111111 | SUNGARD | -1,422.23 |
| 41283 1 | BOA CP | 0660P1GA3 | 19 | 100 | 5.0300 | 25,000,000.00 | 24,966,875.00 | 174,652.78 | |
| | 05/12/06 07/10/06 | | 4.0 | 000 | 5.0718 | 24,793,909.72 | 99.86750000000 | SUNGARD | -1,687.50 |
| 41284 1 | BOA CP | 0660P1GE5 | 19 | 100 | 5.0300 | 25,000,000.00 | 24,952,152.78 | 174,652.78 | 03 437 50 |
| | 05/12/06 07/14/06 | | 40 | 000 | 5.0747 | 24,779,937.50 | 40 004 207 50 | SUNGARD | 00.764,2- |
| 41293 1 | BOA CP | 0660P1GE5 | 19 | 100 | 5.0300 | 49 580 833 33 | 49,904,305.56 99 RORFITITI | 328,347.22 SIINGARD | -4.874.99 |
| 41294 | BO 7 T3 / 00 01 / T4 / 00 | OKKOPICHR | 0 0 | 100 | 5.0300 | 50.000,000.00 | 49.882.222.22 | 328,347.22 | |
| | 05/15/06 07/17/06 | | 40 | 000 | 5.0747 | 49,559,875.00 | 99.7644444444 | SUNGARD | -6,000.00 |
| 41309 | UNION BANK CP | 90485LGH5 | 19 | 100 | 4.9900 | 25,000,000.00 | 24,941,111.11 | 159,402.78 | |
| | 05/16/06 07/11/06 | | 46 | 000 | 5.0333 | 24,785,152.78 | 99.764444444 | SUNGARD | -3,444.45 |
| 41295 | BOA CP | 0660P1GJ4 | 19 | 100 | 5.0300 | 50,000,000.00 | 49,874,861.11 | 328,347.22 | |
| | 05/15/06 07/18/06 | | 40 | 000 | 5.0754 | 49,552,888.89 | 99.7497222222 | SUNGARD | -6,375.00 |
| 41296 | | 0660P1GK1 | 19 | 100 | 5.0300 | 20,000,000.00 | 49,867,500.00 | 328,347.22 | 1 |
| | | 0.00 | 40 | 000 | 5.0761 | 49,545,902.78 | 99.735000000000 | SUNGARD | -6,750.00 |
| 41285 | UNION BANK CF | 30485DGD5 | T 7 | OOT | 4.9800 | 00.000,000,00 | ##.#60'000'6# | TO COO CETO | -10 222 23 |
| 000 | 05/12/06 07/24/06 | 000100000 | 9 4 | 300 | 5.0308 | 50,000,000,000 | 49.00138888889 | 328 347 22 | TTO, 222.23 |
| | 05/15/06 07/24/06 | 0X5140000 | 40 | 000 | 5.0797 | 49.510.972.22 | 99.66138888889 | SUNGARD | -8,625.00 |
| 41298 | BOA CP | 0660P1GR6 | 13 | 100 | 5.0300 | 50,000,000.00 | 49,823,333.33 | 328,347.22 | |
| | 05/15/06 07/25/06 | | 4.0 | 000 | 5.0804 | 49,503,986.11 | 99.6466666667 | SUNGARD | -9,000.00 |
| 41299 | BOA CP | 0660P1GS4 | 19 | 100 | 5.0300 | 50,000,000.00 | 49,815,972.22 | 328,347.22 | |
| | 05/15/06 07/26/06 | | 40 | 000 | 5.0811 | 49,497,000.00 | 99.6319444444 | SUNGARD | -9,375.00 |
| 41300 | BOA CP | 0660PlGT2 | 1.9 | 100 | 5.0300 | 50,000,000.00 | 49,808,611.11 | 328,347.22 | 000000 |
| | 05/15/06 07/27/06 | 0 7 0 0 | 0 % | 000 | 5.0818 | 49,490,013.89 | 33.522222227 | 121 COV EC | 00.001.6- |
| | | CTUTC9 106 | 4 4 | 000 | 5.0382 | 24.760,895.83 | 99.5436111111 | SUNGARD | -6,673.61 |
| 41334 | BOA CP | 0660P1H87 | 10 | 100 | 5.2350 | 40,000,000.00 | 39,776,222.22 | 63,983.33 | |
| | 06/20/06 08/08/06 | | 4 0 | 000 | 5.2726 | 39,714,983.33 | 99.4405555556 | SUNGARD | -2,744.44 |
| 41286 | UNION BANK CP | 90485LHB7 | 1.9 | 100 | 4.9900 | 50,000,000.00 | 49,698,194.44 | 346,527.78 | |
| | 05/12/06 08/11/06 | | 46 | 000 | 5.0537 | 49,369,319.44 | 99.39638888889 | SUNGARD | -17,652.78 |
| 41323 | BOA CP | 0660P1HE4 | 1.9 | 100 | 5.1000 | 20,000,000.00 | 49,676,111.11 | 184,166.67 | |
| | 06/05/06 08/14/06 | | 40 | 000 | 5.1511 | 49,504,166.67 | 99.3522222222 | SUNGARD | -12,222.23 |
| 41335 | BOA CP | 0660P1HN4 | 13 | 100 | 5.2700 | 40,000,000.00 | 39,693,777.78 | 64,411.11 | |
| | 06/20/06 08/22/06 | | 4.0 | 000 | 5.3191 | 39,631,100.00 | 99.23444444444 | SUNGARD | -1,733.33 |
| SUBTOTA | SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC | | 22.32%(M) | | 5.0429 | 820,000,000.00 | 817,175,541,65 | 4,703,309.73 | 00. |
| | The state of the s | | | | 5.0888 | 812,594,972,21 | 99.6555400000 | | 122,040.24 |
| | | | | | | | | | |

327,694.44 SUNGARD 327,694.44 SUNGARD

49,998,608.43 99.99721686015 49,995,366.22 99.99073244970

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41302 WFB CD 41301 WFB CD



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALA 4487 INVESTMENT INVESTMENT MARKET VALUE

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| | INVESTME | NT INS | ENTORE | WITH MAD | INVESTMENT INVENTORY WITH MARKET VALUE | | 20/00/00 min | 00.00.00 |
|---|-------------------------|-----------|--------|------------------------|--|---------------------------------|-------------------------------|-----------------|
| (RPIMKI) | INVESTMENTS OUTSTANDING | ENTS OU | TSTAND | ING AS OF | F 06/30/06 | | KOIN: 07/03/ | 77:00:00 |
| | | MAJOR | SORT K | MAJOR SORT KEY IS ICC# | #5 | | | |
| INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | CUSIP | BANK | FUND | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT PRICE SOURCE | UNREALIZED GAIN |
| 41303 WPB CD | 9497P5HL7 | 119 | 100 | 5.0200 | 50,000,000.00 | 49,994,903.60 | 327,694.44 SUNGARD | -5,096,40 |
| 41315 WFB CD | 9497P5JX9 | 19 | 100 | 5.0200 | 50,000,000.00 | 49,994,552.19 | 264,944.44 | . 5 447 81 |
| 05/24/06 07/12/06 41316 WFB CD | 9497P5JY7 | 1.9 | 100 | 5.0200 | 50,000,000.00 | 49,993,646.10 | 264,944.44 | 10:/14:00 |
| | 2400000000 | 41 | 000 | 5.0200 | 50,000,000.00 | 99.98729219265 | 352.777.78 | -6,353.90 |
| 4128/ BOA CD 05/12/06 07/25/06 | 40000000 | 4 | 000 | 5.0800 | 50,000,000.00 | 99.98084958041 | SUNGARD | -9,575.21 |
| 41304 WFB CD 05/15/06 07/25/06 | 9497P5HM5 | 19 | 100 | 5.0200 | 50,000,000.00 | 49,988,441.15 99.97688229289 | 327,694.44 SUNGARD | -11,558.85 |
| | 06050GSL5 | 13 | 100 | 5.0800 | 50,000,000.00 | 49,989,280.50 | 352,777.78 | -10.719.50 |
| 41317 WFB CD | 9497P5JZ4 | 13 | 100 | 5.0200 | 50,000,000.00 | 49,985,965.83 | 264,944.44 | |
| 05/24/06 07/31/06 | | 41 | 000 | 5.0200 | 50,000,000.00 | 99.97193165206 | SUNGARD | -14,034.17 |
| 41340 WFB CD 06/26/06 08/08/06 | 9497P5SH4 | 19 | 000 | 5.2600 | 25,000,000.00 | 99.99320234235 | SUNGARD | -1,699.41 |
| 41336 BOA CD | 06050GPT1 | 119 | 100 | 5.2800 | 50,000,000.00 | 49,997,359.90 | 80,666.67 | |
| | | 4.0 | 000 | 5.2800 | 50,000,000.00 | 99.99471980442 | SUNGARD | -2,640.10 |
| 41337 BOA CD | 06050GPT1 | 13 | 100 | 5.2800 | 25,000,000.00 | 24,998,679.95 | 40,333.33 | -1 320 05 |
| | 1000000000 | 40 | 000 | 5.2800 | 45,000,000.00 | 44 984 71980442 | 256.000.00 | 00.000 (H. |
| 41312 BOA CD 05/22/06 08/22/06 | тысопопоп | 0.4 | 000 | 5.1200 | 45,000,000,00 | 99.96647386709 | SUNGARD | -15,086.76 |
| 41311 BOA CD | 06050GSV3 | 13 | 100 | 5.1200 | 45,000,000.00 | 44,984,478.83 | 275,200.00 | |
| 05/19/06 08/23/06 | | 4 0 | 000 | 5.1200 | 45,000,000.00 | 99.96550852199 | SUNGARD | -15,521.17 |
| SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S | | 17.48%(M) | _ | 5.0833 | 640,000,000.00 | 639,894,921.32 | 3,481,630.53 | 00. |
| 147 | | | | 5.0833 | 640,000,000.00 | 99.98358100000 | | -105,078.68 |
| 40800 MISSION NATIONAL BANK | | 1.9 | 100 | 3.8000 | 100,000.00 | 100,000.00* | 10.56 | 0.00 |
| 07/16/05 07/16/06 40973 MISSION AREA FED CR | | 09 | 100 | 3.8000 | 100,000.00 | 100.00000000000 | 8.33 | |
| | | 62 | 000 | 3.0000 | 100,000.00 | 98.11588888889 | SUNGARD | -1,884.11 |
| SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | DEPOSIT | .01% (M) | | 3.4000 | 200,000.00 | 198,115.89 | 18.89 | 1,884.11 |
| | | | | | | | | |
| 41330 CITI BANK TIME DEPOSIT 06/07/06 06/06/07 | | 94 | 000 | 5.4000 | 5,000,000.00 | 94.7205555556 | SUNGARD | -263,972.22 |
| SUBTOTAL (INV Type) 1011 PUBLIC TIME DEPOSIT M | DEPOSIT M | .13% (M) | _ | 5.4000 | 5,000,000.00 | 4,736,027.78 | 750.00 | .00 |



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| | INVEST DESCRIPTION CUSIP BANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACR INT UNREALIZED GAIN NUMBER PURCHASE MATURITY DATE BROK SAPE YM TR BOOK MARKET FRICE FRICE COURCE UNREALIZED GAIN 4.6341 \$46820000.00 \$5691268476.43 \$5691268476.44 \$93.59649300000 \$41.1249.991.61 \$41.174.698.81 |
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| | BOOK MARKET VALUE CUBR ACC BOOK MARKET PRICE PRICE 3667200000.0 366173615.15 21,137,4 |
| F 06/30/06 C# | PAR/SHARES BOOK 3687200000.00 368476.42 9 |
| INVESTMENTS OUTSTANDING AS OF 06/30/06 MAJOR SORT KEY IS ICC# | FUND CPN RATE SAFE YTM TR 4.6341 4.9885 |
| INVESTMENTS C | CUSIP BANK BROK THE |
| | CUS TY DATE GRAND TOTAL |
| | DESCRIPTION PURCHASE MATURITY DATE |
| (RPIMKT) | INVEST |



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| 09:30:25 | E | - | 00.00 | 5.00 | 3.06 | 3.06 | 3.06 | 3.06 | 37.22 | 2.50 | 7.78 | 4.74 | 1 | 5.63 | 5.63 | 5.63 | 5.63 | 3.75 | 13.75 | 7.50 | 7.50 | 0.63 | 4 38 | 6.56 | 0.00 | 3.50 | 8.75 | 8.75 | 0 0 | 2 75 | 5.00 | 5.00 | 125.00 | | | | | 5.00 | 7.7 | 3 1 1 | | |
|------------------------------|----------------------|-----------------|---------------|---------------|-----------------|---------------|---------------|---------------|---------------|---------------|---------------|----------------|---|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|-----------------------|---------------|---------------|---------------|---------------|---------------|---------------|---|---------------|---------------|---------------|---------------|---------------|-----------|-----------|---------------|-------------------------------|---------------------|-----------------------|--|
| | BOOK VALUE | | 832,750.00 | 26,948,475.00 | 48, 782, 243.05 | 48,782,243.06 | 48,782,243.06 | 48,782,243.06 | 19,512,897.22 | 34,148,012.50 | 48,728,527.78 | 334,299,634.74 | | 49.416.015 | 49,416,015.63 | 19,416,015.63 | 49,416,015.63 | 49,308,593.75 | 49,308,593.75 | 49,304,687.50 | 49,304,687.50 | 49,306,640.63 | 49,306,640.63 | 24,657,226,56 | 19,875,000.00 | 24,980,583.50 | 14,974,218.75 | 14,974,218.75 | 14,974,218.75 | 14 974 218 75 | 49,828,125.00 | 49,828,125. | | 19,828,125. | 19,828,125 | 9,828,12 | 9,828,125 | 9,828,125 | 1.061.159.234 | 40.818.088 | 40, cel Ass | |
| RUN: 07/03/06 | B00 | 1 1 1 1 1 | 6 | 26, | 20 4 | 48, | 48, | 48, | 19, | 34, | 48, | 334, | | 4 | 49, | 49, | 49, | 49, | 49, | 49, | 0,0 | 200 | 4 0 | 24. | 19, | 24, | 14, | 14, | 14, | 14, | 6 4 | 9.4 | 20 | 6 7 | 0.7 | 49 | . 6 % | 2.5 | 1.061 | 0.00 | 200 | |
| RUN: | PAR VALUE SHARES | | 10,000,000.00 | 27,000,000.00 | 50,000,000.00 | 50,000,000.00 | 20,000,000.00 | 50,000,000.00 | 20,000,000.00 | 35,000,000.00 | 50,000,000.00 | 342,000,000.00 | | 50 000 000 00 | 50,000,000,00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 20,000,000.00 | | 50,000,000.00 | 50,000,000.00 | 25 000 000 000 00 | | | | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 15,000,000,00 | | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 000 | 000 | 50,000,000.00 | 1 070 000 000 00 | 50.000.000.00 | 50,000,000.00 | |
| | BOOK | | 98.328 | 99.809 | 97.564 | 97.564 | 97.564 | 97.564 | 97.564 | 97.566 | 97.457 | 97.748 | | 98 832 | 98.832 | 98.832 | 98.832 | 98.617 | 98.617 | 98.609 | 98.609 | 98.613 | 98.613 | 98.629 | 99.375 | 99.922 | 99.828 | 99.828 | 99.828 | 000000000000000000000000000000000000000 | 99.656 | 99.68 | 99.686 | 99.686 | 99.626 | 99.626 | | 99.626 | 99 174 | 991 66 | 99.335 | |
| R Y / 06 | TRDNG | | | | 4.938 | 4.938 | 4.938 | 4.938 | 4.938 | 4.935 | 5.161 | 4.930 | 1 | 000 | 5.020 | 5.020 | 5.020 | 4.877 | 4.877 | 4.888 | 4.888 | 4.882 | 4 . 88 . 4 2 0 0 0 | 4 506 | 4.611 | 4.416 | 4.716 | 4.716 | 4.716 | 4.716 | 4.807 | 4.807 | 4.807 | 4.807 | 4.807 | 4.807 | 4.807 | 4.807 | 4 836 | 4 942 | 5.023 | |
| ENTORY OF 6/30/06 ICC# | CUPN | 11111 | 4 | | | | 4.818 | | 4.818 | 4.815 | 5.030 | 4.819 | 1 | 2020 | 1 (| | 2.625 | 3.000 | | | | | 3.000 | | | | | | | 4.625 | . 4 | | 4.625 | | | 4 | 4 | 4.625 | 3 7 2 8 | 4 900 | | |
| | SAF/ PURP | - | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | | | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | | | 000 | | | 000 | 000 | 000 | 000 | 000 | 000 | 000 | | 000 | | |
| D X Z | PURCHASE | 1 1 1 1 1 1 1 1 | 02/21/06 | 06/21/06 | 05/11/06 | 05/11/06 | 05/11/06 | 05/11/06 | 05/11/06 | 05/26/06 | 06/22/06 | (C) | | 06/16/06 | 05/15/06 | 05/15/06 | 05/15/06 | 03/29/06 | 03/29/06 | 03/29/06 | 03/29/06 | 03/29/06 | 03/29/06 | 11/14/05 | 02/08/06 | 01/31/06 | 02/28/06 | | | 02/28/06 | | | 03/31/06 | 03/31/06 | 03/31/06 | | 03/31/06 | 03/31/06 | 101 | 20/21/20 20/21/20 | 90/10/90 | |
| N E | MATURITY (TICKER) | | 90/90/10 | 90/90/60 | 11/09/06 | 11/09/06 | 11/09/06 | 11/09/06 | 90/60/11 | 11/24/06 | 12/21/06 | 9.15%(C) | | 11/15/06 | 00/51/11 | 11/15/06 | 11/15/06 | 12/31/06 | 12/31/06 | 12/31/06 | 12/31/06 | 12/31/06 | 12/31/06 | 06/30/07 | 11/30/07 | 01/31/08 | 02/29/08 | 02/29/08 | 02/29/08 | 00/00/00 | 02/23/08 | 03/31/08 | 03/31/08 | 03/31/08 | 03/31/08 | 03/31/08 | 03/31/08 | 03/31/08 | 00 04 8 / 0 | 30/21/20 | 07/25/06 | |
| INVEST | FUND NO. | 1 1 1 1 1 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | | | 00+ | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | | 001 | 100 | |
| | CUSIP | | 912795XK2 | 912795XK2 | 912795YD7 | 912795YD7 | 912795YD7 | 912795YD7 | 912795YD7 | 912795YF2 | 912795YK1 | BILLS | | 400000000 | 912828BB4 | 912828BP4 | 912828BP4 | 912828DF4 | 912828DF4 | 912828DF4 | 912828DF4 | 912828DF4 | 912828DF4 | 912828008 | 912828EP1 | 912828EU0 | 912828EY2 | 912828EY2 | 912828EY2 | 912828672 | 912828E12 | 912828EZ9 | 912828EZ9 | 912828EZ9 | 912828EZ9 | 912828EZ9 | 912828EZ9 | 912828EZ9 | MOTEC | 21350021.0 | DI 313589ZU0 | |
| | | 1 1 1 1 1 | | | | | | | | | | TREASURY | | | | | | | | | | | | | | | | | | | (10 94) | | | | | | | | Samon valisadam of leave wall | ACPEG . | | |
| | TION | | | | Y BILLS | Z BILLS | Y BILLS | Type) 11 T | | (20 00) | (48 27) | (98.27) | (98.27) | (98.20) | (98.20) | (98.20) | (98.20) | (98.20) | (98.20) | (96.19) | (99.12) | (99.30) | (99.27) | (99.27) | (99.27) | (99.27) | V NOTES | (99.21) | (99.21) | (99,21) | (99.21) | (99.21) | (99.21) | (99.21) | no1 19 | SETON THIODDIG SMNS | FEDERAL NATL MTG ASSN | |
| | DESCRIPTION | | TREASURY | TREASURY | TREASURY | TREASURY | TREASURY | TREASURY | TREASURY | TREASURY | TREASURY | (Inv Tvi | 1 | E POTO | T NOTE | - F | - E- | H | T NOTE | Η | F= 1 | T NOTE | 4 E | | | T NOTE | EH | F | T NOTE | T NOTE | | | | |
| IRPT) | NVSMT NO. | 1 1 1 1 | 41127 | 41338 | 41278 | 41279 | 41280 | 41281 | 41282 | 41318 | 41339 | BTOTAL | | 000 | 41290 | 41291 | 41292 | 41196 | 41197 | 41198 | 41199 | 41200 | 41201 | 40000 | 41106 | 41089 | 41134 | 41135 | 41136 | 41137 | 41210 | 41211 | 41212 | 41213 | 41214 | 41215 | 41216 | 41217 | HOPOPONIA | 41307 | 41139 | |



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PAGE: 2 RUN: 07/03/06 09:30:25

INVESTMENTS OUTSTANDING AS OF 6/30/06
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

(SIRPT)

| | BOOK VALUE | 49,699,000.00 14,811,987.50 48,135,166.67 | 211,891,543.06 | 14,832,000.00 44,955,637.50 44,936,625.00 49,929,737.50 49,597,644.44 19,864,947.78 | 253,885,116.67 | 49,398,750.00 49,805,166.67 39,473,100.00 39,559,866.67 49,376,270.83 49,376,270.83 48,775,270.83 48,725,900.00 48,725,59,44 24,253,020.83 | 335,237,915.27 | | 49,552,888.89 49,545,902.78 49,510,972.22 49,503,986.11 49,497,000.00 |
|-----------------------|---------------------------------|---|--------------------------------|---|--------------------------------|---|---|--|---|
| | PAR VALUE SHARES | 50,000,000.00 15,000,000.00 50,000,000.00 | 215,000,000.00 | 15,000,000.00 45,000,000.00 45,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 | 255,000,000.00 | 50,000,000.00 50,000,000.00 40,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 55,000,000.00 | 340,000,000.00 | 25,000,000,00 40,000,000,00 55,000,000,00 25,000,000,00 50,000,000,00 50,000,000,00 | 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 |
| | BOOK | 99.398 | 98.554 | 998.8890.999.8890.999.8859 | 99.563 | 98.798 99.610 98.683 99.599 98.753 98.753 97.545 | 98.599 | 99.321 99.419 99.585 99.176 99.162 99.120 | 99.106 99.092 99.022 99.022 99.008 |
| | TRDNG | 5.071 | 5.064 | 4.854 5.075 5.077 7.118 4.990 4.990 5.091 | 5.032 | 4.869 5.030 4.854 5.181 4.997 4.997 5.120 5.177 | 5.018 | 5.024 5.009 5.001 5.072 5.073 5.073 | 5.075 5.031 5.080 5.080 5.080 |
| ro. | CUPN | 5.040 | 4.991 | 4.800 5.070 5.070 5.110 4.910 4.960 5.050 | 5.010 | 4.810 5.010 4.790 5.160 4.935 4.935 5.060 5.050 | 4 . 948 | 4.990 4.980 4.980 5.030 5.030 5.030 4.990 | 5.030 4.980 5.030 5.030 |
| BASI | SAF/ PURP | 000 | | 000000000 | | 000000000000000000000000000000000000000 | | 000000000000000000000000000000000000000 | 000000 |
| SETTLEMENT DATE BASIS | MATURITY PURCHASE (TICKER) DATE | 07/26/06 06/13/06 09/06/06 06/09/06 02/23/07 05/31/06 | 5.80%(C) | 07/05/06 04/12/06 07/07/06 06/30/06 07/11/06 06/30/06 07/11/06 05/30/06 07/13/06 05/16/06 07/13/06 06/05/06 08/09/06 06/13/06 | (C) 8:00 St | 07/11/06 04/12/06 07/11/06 06/13/06 07/12/06 04/10/06 07/25/06 06/27/06 08/15/06 05/16/06 08/15/06 06/06/06 11/21/06 06/09/06 11/21/06 05/09/06 | 9.17%(C) | 07/05/06 07/05/06 07/10/06 07/14/06 07/14/06 07/11/06 | 07/18/06 05/15/06 07/13/06 05/15/06 07/24/06 05/15/06 07/24/06 05/15/06 07/25/06 05/15/06 |
| | FUND NO. | 100 | | 100 100 100 100 100 100 100 | NOTES | 100 100 100 100 100 100 100 100 | | 1000 1000 1000 1000 | 1000 1000 1000 1000 |
| | CUSIP | 313589ZV8 313589E74 313588CF0 | FNMA DISCOUNT NOTES | DISC N 3133852N7 DISC N 3133852A7 DISC N 3133852B2 DISC N 313852B2 DISC N 3133852B2 CONS D 3133852N6 | FEDERAL HOME LOAN DISC | 3133972E4 3133972E4 3133972M6 3133972U8 5 DI 313397B91 5 DI 313397B23 313397C28 313397C38 | SCOUNT NOTES | 91160BG53 90485LG51 90485LG51 0660PJGA3 0660PJGBS 0660PJGBS 0660PJGBS | 0660P1GJ4 0660P1GK1 90485LGQ5 0660P1GQ8 0660P1GR6 |
| | INVSMT NO. DESCRIPTION | A 41331 FNMA DISCOUNT NOTES A 41326 FNMA DISCOUNT NOTES A 41321 FNMA DISCOUNT NOTES | SUBTOTAL (Inv Type) 41 FNMA DI | A 41342 PEDERAL HOWE LOAN DISC A 41342 PEDERAL HOWE LOAN DISC A 41342 PEDERAL HOWE LOAN DISC A 41344 PEDERAL HOWE LOAN DISC A 41344 PEDERAL HOWE LOAN DISC A 41344 PEDERAL HOWE LOAN DISC A 41342 PEDEL HOWE LOAN DISC A 41342 PEDL HOWE LOAN DISC | SUBTOTAL (Inv Type) 43 FEDERAL | A 41243 PMC DISCOUNT NOTES A 41333 PMC DISCOUNT NOTES A 41343 PMC DISCOUNT NOTES A 41344 PMC DISCOUNT NOTES A 41365 FEDI. HOWE LM WITG CORP A 41365 FEDI. HOWE LM WITG CORP A 41357 PMC DISCOUNT NOTES A 41310 PMC DISCOUNT NOTES | SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES | US E UNIC UNIC BOA BOA BOA BOA UNIC | A 41228 BOA CP A 41226 BOA CP A 41227 BOA CP A 41227 BOA CP A 41298 BOA CP |



| | | MR. D | R. DANIEL DAL) | ALY | 4 5 | 4 1 5 - 5 5 4 T N V R N T O R V | 4 > | 4 4 8 7 | RUN: 07 | PAGE: 3 RUN: 07/03/06 09:30:25 |
|--|---|--|--|---|------------------|---|---|-------------------------------|---|--|
| SIRPT) | | | INVESTMENT | I M | G AS OI IS IC | 2# 6/30/06 | 90/ | | | |
| INVSMT NO. DE | DESCRIPTION | CUSID | FUND MATURITY NO. (TICKER) | MATURITY PURCHASE (TICKER) DATE | SAF/ PURP | CUPN | TRDNG | BOOK | PAR VALUE SHARES | BOOK VALUE |
| 41300 BC 41314 UN 41334 BC 41286 UN 41323 BC 41335 BC | BOA CP UNION BANK CP BOA CP BOA CP BOA CP | 0660P1GT2 90485LH19 90485LH87 90485LH87 90660P1HE4 | 100 07/27/06 100 08/01/06 100 08/08/06 100 08/11/06 100 08/14/06 | 07/27/06 05/15/06 08/01/06 05/24/06 08/08/06 06/20/06 08/11/06 05/12/06 08/14/06 06/05/06 | 000000 | 5.030 4.990 5.235 4.990 5.100 | 5.082 5.038 5.273 5.054 5.151 | 999.044 | 50,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 40,000,000.00 | 49,400,013.89 24,760,895.83 39,714,989.33 49,369,166.67 39,504,166.67 39,631,100.00 |
| SUBTOTAL () | (Inv Type) 81 COMMERCIAL PAPER DISC | PAPER DISC | 22 | 22.24%(C) | | 5.043 | 5.089 | 99.097 | 820,000,000.00 | 812,594,972.21 |
| 41301 | WFB CD | 9497P5HJ2 9497P5HK9 | 100 07/03/06 | /06 05/15/06 /06 05/15/06 | 0000 | 5.020 | 5.020 | 5.020 100.000 | 50,000,000.00 | 50,000,000.00 |
| | | 9497P5HL7 9497P5JX9 | 100 07/11/06 | | | 5.020 | 5.020 | 100.000 | 50,000,000.00 | 50,000,000.00 |
| 41316 | | 9497P5JY7 06050GSK7 | 100 07/14/06 | /06 05/24/06 /06 05/12/06 | | 5.020 | 5.020 | 5.020 100.000 | 50,000,000.00 | 50,000,000.00 |
| 41304 | WFB CD BOA CD | 9497P5HM5 | 100 07/25/06 | /06 05/15/06 /06 05/12/06 | 000 | 5.020 | 5.020 | 5.020 100.000 | 50,000,000.00 | 50,000,000.00 |
| 41317 | | 9497P5JZ4 | 100 07/31/06 | /06 05/24/06 | 000 | 5.020 | 5.020 | 5.020 100.000 | 50,000,000.00 | 25,000,000.00 |
| 41336 | | 06050GPT1 | 100 08/09/06 | /06 06/20/06 | 000 | 5.280 | 5.280 | 5.280 100.000 | 50,000,000.00 | 50,000,000.00 |
| 41337 | BOA CD BOA CD BOA CD | 06050GSW1 06050GSW3 | 100 08/09/06 100 08/22/06 100 08/23/06 | /06 05/22/06 /06 05/22/06 /06 05/19/06 | | 5.120 | 5.120 | 100.000 | 45,000,000.00 | 45,000,000.00 |
| SUBTOTAL (| (Inv Type) 91 NEGOTIABLE | C.D.'S | 17 | 17.51%(C) | | 5.083 | 5.083 | 100.000 | 640,000,000.00 | 640,000,000.00 |
| A 40800 M A 40973 M | MISSION NATIONAL BANK MISSION AREA FED CR | | 100 07/16 | 100 07/16/06 07/16/05 100 11/02/06 11/02/05 | 0000 | 3.800 | 3.800 | 3.800 100.000 | 100,000.00 | 100,000.00 |
| JBTOTAL (| SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | IME DEPOSIT | | .01%(C) | | 3.400 | 3.400 | 3.400 100.000 | 200,000.00 | 200,000.00 |
| A 41330 C | CITI BANK TIME DEPOSIT | | 100 06/06 | 90/10/90 10/90/90 001 | 000 | 5.400 | 5.400 | 5.400 100.000 | 5,000,000.00 | 5,000,000,00 |
| INTOTAL (| SURTOTAL (INV TYPE) 1011 PUBLIC TIME DEPOSIT MONTHLY | IME DEPOSIT | MONTHLY .1. REPORT ASSETS | 4%(C) TOTALS | FIXED | 5.400 | 5.400 | 5.400 100.000 4.988 99.107 | 5,000,000.00 | 5,000,000.00 3,654,268,476.42 |



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| PAGE: 1 | RUN: 07/03/06 09:30:25 | BOOK VALUE | 100,000.00 |
|-------------------------|--|---|--|
| | RUN: 0 | PAR VALUE SHARES | 3.988 |
| 4 4 8 7 | | BOOK | 3.8800 3.8800 3.800 3.40 |
| 5 4 - | R Y /06 | TRDNG | 3.400 |
| 5 - 5 | N T O | CUPN | 3.800 |
| DANIEL DALY 415-554-448 | INVESTMENTS OUTSTANDING AS OF 6/30/06 INVESTMENTS OUTSTANDING AS OF 6/30/06 MAJOR SORT KEY IS BANK SETTLEMENT DATE BASIS | FUND MATURITY PURCHASE SAF/ NO. (TICKER) DATE PURP | 100 07/16/06 07/16/05 000 3.600 3.800 100.000 1101/02/06 11/02/05 000 3.600 3.000 100.000 1100.004(C) 3.400 100.000 REPORT TOTAL: FIXED 3.400 3.400 100.000 ASSETS |
| MR. D | ı | DESCRIPTION | A 40800 MISSION NATIONAL BANK A 40973 MISSION ARBA FED CR SUBFOUTAL (BAIK COde) 19 BANK OF NEW YORK |
| | (SIRPT) | INVSMT NO. | A 40800 A 40973 SUBTOTAL |



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* ACTIVE TRANSACTIONS *

PAGE: 1 RUN: 07/03/06 09:30:23

| | | FUNDS: | 00100 | 1, 003624 | , 003626, | 009908 | 6600 ' | 001001, 003624, 003626, 009908, 009911, 009912, 003625, 000100 | 625, 000100 | | |
|------------|----------------------|--------|----------|--------------------|-------------------|--------|--------|--|---|-------------|---------------|
| # AZ | DESCRIPTION/POOL# | BANK | BROK | MATURITY /ENTRY | TRADE/ | TXN CO | COUPON | PAR VALUE | BOOK VALUE | (INTEREST) | (GAIN)/LOSS |
| 4 | Order | | | | | | | | | | |
| 40876 | TREASURY NOTES | 19 | 4.0 | 90/08/90 | 06/22/06 | SALE | 2.750 | -50,000,000.00 | -49,587,890.63 | -657,113.26 | -390,625.00 |
| V. | | | | 06/22/06 | | | 3.840 | | 412,109.37 | | 50,635,628.89 |
| 40877 | FNMA DISCOUNT NOTES | S 13 | 87 | | | MAT | 3.880 | -2,000,000.00 | -1,939,428.89 | -60,571.11 | |
| γı | | | | 07/03/06 | | | 4.001 | | | | 2,000,000.00 |
| 40882 | T NOE (99.06) | 13 | | 06/30/06 | | AMRT | 2.750 | | 82,812.50 | | |
| ıγ | | | | 07/03/06 | | | 3.849 | | 0 | -82,812.50 | |
| | | | 40 | | | MAT | 2.750 | -T0,000,000.00 | -10,000,000.01 | -137,500.00 | |
| Jy. | E CAN | | | 07/03/06 | | | 3.849 | | | | 10,137,500.00 |
| 40883 | T NOE (99.06) | 13 | | 06/30/06 | | AMRT | 2.750 | | T6,562.50 | | |
| ηy | | | | 01/03/06 | | | 3.849 | | | -16,562.50 | |
| | | | 40 | | | MAT | 2.750 | -2,000,000.00 | -2,000,000.00 | -27,500.00 | |
| Λu | | | | 07/03/06 | | | 3.849 | | | | 2,027,500.00 |
| 40886 | 40886 T NOTE (99.55) | 13 | | 06/30/06 | | AMRT | 2.750 | | 83,593.75 | | |
| Δu | | | | 01/03/06 | | | 3.871 | | | -83,593.75 | |
| | | | 40 | | | MAT | 2.750 | -10,000,000.00 | -10,000,000.00 | -137,500.00 | |
| υŽ | | | | 07/03/06 | 90/08/90 | | 3.871 | | | | 10,137,500.00 |
| 40887 | T NOTE (99.55) | 19 | | 06/30/06 | | AMRT | 2.750 | | 292,578.12 | | |
| uy | | | | 07/03/06 | 06/30/06 | | 3.871 | | | -292,578.12 | |
| | | | 40 | | 06/30/06 | MAT | 2.750 | -35,000,000.00 | -35,000,000.00 | -481,250.00 | |
| ny. | | | | 01/03/06 | | | 3.871 | | | | 35,481,250.00 |
| 40888 | T NOTE (99.55) | 19 | | 06/30/06 | | AMRT | 2,750 | | 41,796.87 | | |
| Λu | | | | 01/03/06 | | | 3.871 | | | -41,796.87 | |
| | | | 40 | | 90/08/90 | MAT | 2.750 | -5,000,000.00 | -5,000,000.00 | -68,750.00 | |
| u Ž | | | | 01/03/06 | 90/08/90 | | 3.871 | | | | 5,068,750.00 |
| 40889 | T NOTE (99.5) | 119 | | 06/30/06 | 90/08/90 | AMRT | 2.750 | | 257,812.50 | | |
| ny | | | | 07/03/06 | 90/08/90 | | 3.903 | | | -257,812.50 | |
| | | | 40 | | 90/06/90 | MAT | 2.750 | -30,000,000,00 | -30,000,000.00 | -412,500.00 | |
| ny | | | | 01/03/06 | 90/08/90 | | 3.903 | | | | 30,412,500.00 |
| 40980 | T NOTE (98.205) | 19 | | | 90/08/90 | INTR | 3.625 | | | -453,125.00 | |
| ny | | /90 | 90/08/90 | 07/03/06 | 90/08/90 | | 4.506 | | | | 453,125.00 |
| 41060 | TREASURY BILLS | 19 | 40 | 06/12/06 | 06/15/06 | MAT | 4.190 | -10,000,000.00 | -9,795,155.56 | -204,844.44 | |
| пУ | | | | 01/03/06 | | | 4.278 | | | | 10,000,000.00 |
| 41062 | TREASURY BILLS | 1.9 | 40 | | 06/15/06 | MAT | 4.185 | -25,000,000.00 | -24,494,312.50 | -505,687.50 | |
| ny | | | | 07/03/06 | | | 4.271 | | | | 25,000,000.00 |
| 41063 | TREASURY BILLS | 19 | 40 | | | MAT | 4.185 | -30,000,000,00- | -29,393,175.00 | -606,825.00 | |
| ny | | | | 07/03/06 | | | 4.271 | | | | 30,000,000.00 |
| 41102 | FNMA DISCOUNT NOTES | S 19 | 40 | | 90/50/90 | MAT | 4.530 | - 50,000,000,05- | -49,257,583.33 | -742,416.67 | |
| ny | | | | 07/03/06 | | | 4.598 | | | | 50,000,000.00 |
| 41154 | FANNIE MAE | 19 | 8.7 | | | MAT | 4.650 | - 50,000,000,00 | -49,418,750.00 | -581,250.00 | |
| ny | | | | | | | 4.705 | | | | 50,000,000,00 |
| 41171 | FREDDIE MAC | 19 | 40 | | | MAT | 4.680 | -35,000,000.00 | -34,590,500.00 | -409,500.00 | |
| ny iiii | | | | 07/03/06 | 06/13/06 | | 1.735 | | | | 35,000,000.00 |
| 41173 | FREDDIE MAC | 19 | 40 | 06/13/06 | 06/13/06 06/13/06 | MAT | 4.680 | -35,000,000.00 -34,590,500.00 | -34,590,500.00 | -409,500.00 | |
| | | | | | 06/13/06 | | 1 225 | | | | 35 000 000 00 |



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* ACTIVE TRANSACTIONS *

PAGE: 2 RUN: 07/03/06 09:30:23

| | FL | FUNDS: | 00100 | 1, 003624 | , 003626, | 06600 | 8, 0099 | 001001, 003624, 003626, 009908, 009911, 009912, 003625, 000100 | 625, 000100 | | |
|--------------|-----------------------------------|--------|------------------|----------------------|-------------------|-------------|----------|--|---|---|---|
| INV # | DESCRIPTION/POOL# MEMO | BANK | K BROK H DATE | MATURITY /ENTRY | TRADE/ SETTLE | TXN C | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE (INTEREST PREM / (DISC) AMORT/ (ACCRET | (INTEREST) | (GAIN)/LOSS SETTLEMENT |
| | | - | | | | 1 1 1 | 1 1 1 | 1 | 1 | 1 | |
| 41175 | FEDERAL HOME LOAN DISC | | 19 87 | | 90/10/90 90/10/90 | MAT | 4.640 | -30,000,000.00 | -29,682,933.33 | -317,066.67 | 30.000.000.00 |
| 41195 | TREASURY BILLS | Н | 19 40 | | | SALE | 4.640 | -50,000,000.00 | -48,910,888.89 | -496,222.22 | 17,888.89 |
| ашх | | | | 06/15/06 | | | 4.743 | | 1,089,111.11 | | 49,389,222.22 |
| 41196 | T NOTE (98.20) | Н | 19 | | | INTR | 3.000 | | -364,640.88 | -385,359.12 | |
| amy | | 90 | 90/08/90 | - | | | 4.877 | | 0 | | 750,000.00 |
| 41197 | T NOTE (98.20) | 10 | 19 | | | INTR | 3.000 | | -364,640.88 | -385,359.12 | 250 000 00 |
| 41198 | T NOTE (98.20) | 90 | 19 | 12/31/06 | 06/30/06 | INTR | 3.000 | | -364,640.88 | -385,359.12 | 000000000000000000000000000000000000000 |
| amy | | 90 | 90/08/90 | | | | 4.888 | | | | 750,000.00 |
| 41199 | T NOTE (98.20) | T | 19 | | | INTR | 3.000 | | -364,640.88 | -385,359.12 | |
| amy | | 90 | 06/30/06 | _ | | | 4.888 | | | | 750,000.00 |
| 41200. | .T NOTE (98.20) | Т | 19 | | | INTR | 3.000 | | -364,640.88 | -385,359.12 | |
| amy | | 90 | 06/30/06 | | | | 4.882 | | | | 750,000.00 |
| 41201 | T NOTE (98.20) | 10 | 19 | | | INTR | 3.000 | | -364,640.88 | -385,359.12 | 000 000 |
| amy | | 90 | 90 | | | | 4.882 | | | | /50,000.00 |
| 41222 amv | BANK AMERICA C P | П | 19 40 | 00/02/06 | 90/50/90 | MAT | 4.830 | -50,000,000.00 | -49,584,083.33 | -415,916.67 | 50,000,000.00 |
| 41223 | 41223 BANK AMERICA C P | - | 19 40 | | | MAT | 4.835 | -50.000.000.00 | -49.529.930.56 | -470.069.44 | |
| amy | | | | | | | 4.881 | | | | 50,000,000.00 |
| 41224 | BANK AMERICA C P | П | 19 40 | 06/27/06 | 06/27/06 | MAT | 4.865 | -50,000,000.00- | -49,432,416.67 | -567,583.33 | |
| ашу | | | | | | | 4.921 | | | | 20,000,000.00 |
| 41231 | 41231 FREDDIE MAC | H | 1.9 87 | | | MAT | 4.730 | -50,000,000.00 | -49,559,847.22 | -440,152.78 | |
| amy | | | | | | | 4.772 | | | | 20,000,000,00 |
| 41236 | BOA CD | Н | 19 40 | | | MAT | 4.940 | -50,000,000.00 | -50,000,000.00 | -555,750.00 | |
| amy | | | | | | | | | | | 50,555,750.00 |
| 41259 WFB | WFB CD | Н | 19 41 | 90/60/90 7 | 90/60/90 | MAT | 4.910 | -50,000,000.00 | -50,000,000.00 | -300,055.56 | E0 300 055 56 |
| 41267 | | - | 10 41 | | | WA CH | # . 9 LO | 40 000 000 00 | -40 000 000 00 | 00 000 000- | |
| amy | | 1 | | | | | 5,000 | | | | 40,200,000.00 |
| 41322 | 41322 UNION BANK CP | 1 | 19 46 | 90/50/10 9 | 90/50/90 | PURC | 4.980 | 40,000,000.00 | 39,834,000.00 | | |
| amy | | | | 90/60/90 | | | 5.001 | | -166,000.00 | | -39,834,000.00 |
| 41323 | BOA CP | - | 19 40 | 08/14/06 | 90/50/90 | PURC | 5.100 | 50,000,000.00 | 49,504,166.67 | | |
| amy | | | | | | | 5,151 | | -495,833.33 | | -49,504,166.67 |
| *1324 | 41324 FEDERAL HOME LOAN DISC | | Ly 87 | 90/61/10/ | 06/05/06 | PORC | 4 . 960 | 25,000,000.00 | 24,848,444.44 | | -24 848 444 44 |
| 41326 | 41326 FNMA DISCOUNT NOTES | 1 | 19 40 | | | PURC | 5.070 | 15.000.000.00 | 14.811,987,50 | | |
| amy | | | | 90/60/90 | 90/60/90 | | 5.134 | | -188,012.50 | | -14,811,987.50 |
| 41327 | 41327 FMC DISCOUNT NOTES | П | 19 40 | | | PURC | 5.060 | 15,000,000.00 | 14,822,900.00 | | |
| amy | | | | 90/60/90 | | | 5.120 | | -177,100.00 | | -14,822,900.00 |
| 41328 | 41328 FEDL HOME LOAN BK CONS | | 19 87 | | | PURC | 4.960 | 20,000,000.00 | 19,864,977.78 | | 10 064 077 70 |
| 411320 | A1320 DEPENDENT MART MEET ACCOUNT | | | | | | 4.994 | 000 000 | 40 667 533 33 | | TA' 004'ALL' |
| 41329 amv | FEDERAL NAIL MIC ASSI | | 1.8 8.7 | 00/52/00 | 06/07/06 | PURC | 4.990 | 50,000,000.00 | 49,667,333.33 | | -49.667.333.33 |
| fund | | | | 22/22/20 | 00/00/00 | | 0.0 | | | | |



* ACTIVE TRANSACTIONS *

PAGE: 3 RUN: 07/03/06 09:30:23

| (GAIN)/LOSS SETTLEMENT | | | -49,699,000.00 | | -9,920,041.67 | | -49,805,166.67 | | -39,714,983.33 | | -39,631,100.00 | | -50,000,000.00 | | -25,000,000.00 | | -26,948,475.00 | | -48,728,527.78 | | -25,000,000.00 | | -9,959,866.67 | | -44,955,637.50 | | -44,936,625.00 | | -44,929,737.50 |
|------------------------------|-----|----------------------|-------------------|------------------------|-------------------|--------------------|----------------|-------------------|----------------|---------------|-------------------|-------------------|-------------------|-------------------|-------------------|----------------------|-------------------|----------------------|-------------------|-------------------|-------------------|--------------------|-------------------|------------------------|-------------------|------------------------|-------------------|------------------------|-------------------|
| (INTEREST) AMORT/(ACCRET) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| BOOK VALUE PREM / (DISC) | | 49,699,000.00 | -301,000.00 | 9,920,041.67 | -79,958.33 | 49,805,166.67 | -194,833.33 | 39,714,983.33 | -285,016.67 | 39,631,100.00 | -368,900.00 | 50,000,000.00 | | 25,000,000.00 | | 26,948,475.00 | -51,525.00 | 48,728,527.78 | -1,271,472.22 | 25,000,000.00 | | 9,959,866.67 | -40,133.33 | 44,955,637.50 | -44,362.50 | 44,936,625.00 | -63,375.00 | 44,929,737.50 | -70,262.50 |
| PAR VALUE ORIGINAL FACE | | 50,000,000.00 | | 10,000,000.00 | | 50,000,000.00 | | 40,000,000.00 | | 40,000,000.00 | | 50,000,000.00 | | 25,000,000.00 | | 27,000,000.00 | | 50,000,000.00 | | 25,000,000.00 | | 10,000,000.00 | | 45,000,000.00 | | 45,000,000.00 | | 45,000,000.00 | |
| COUPON | 1 | 5.040 | 5.071 | 5.050 | 5.091 | 5.010 | 5.030 | 5.235 | 5.273 | 5.270 | 5.319 | 5.280 | 5.280 | 5.280 | 5.280 | 4.580 | 4.589 | 5.030 | 5.161 | 5.260 | 5.260 | 5.160 | 5.181 | 5.070 | 5.075 | 5.070 | 5.077 | 5.110 | 5.118 |
| TXN | | 6 PURC | 9 | 6 PURC | w | 6 PURC | 6 | 6 PURC | LO. | 6 PURC | 9 | 6 PURC | 10 | 6 PURC | 9 | 6 PURC | LO. | 6 PURC | LO. | 6 PURC | | 6 PURC | 9 | 6 PURC | 9 | 6 PURC | 9 | 6 PURC | 6 |
| TRADE/ SETTLE | | 06/13/0 | 06/13/0 | 06/13/0 | 06/13/0 | 06/13/06 | 06/13/06 | 06/20/0 | 06/20/06 | 06/20/06 | 06/20/0 | 06/20/0 | 06/20/0 | 06/20/0 | 06/20/0 | 06/21/0 | 06/21/0 | 06/22/0 | 06/22/0 | 06/26/0 | 06/26/0 | 06/27/0 | 06/27/0 | 06/30/0 | 06/30/0 | 06/30/0 | 0/08/90 | 0/08/90 | 06/30/0 |
| BROK MATURITY DATE /ENTRY | | 07/26/06 06/13/06 | 06/15/06 06/13/06 | 90/61/90 90/60/80 | 06/15/06 06/13/06 | 90/11/60 | 90/11/90 | 08/08/06 06/20/06 | 06/20/06 | 08/22/06 | 06/20/06 06/20/06 | 08/03/06 06/20/06 | 06/20/06 06/20/06 | 08/03/06 06/20/06 | 06/20/06 06/20/06 | 07/06/06 06/21/06 | 06/22/06 06/21/06 | 12/21/06 06/22/06 | 06/22/06 06/22/06 | 08/08/06 06/26/06 | 06/27/06 06/26/06 | 07/25/06 06/27/06 | 06/27/06 06/27/06 | 90/08/90 90/10/10 | 06/29/06 06/30/06 | 90/08/90 90/01/20 | 06/29/06 06/30/06 | 01/11/06 06/30/06 | 06/29/06 06/30/06 |
| BROK | | 40 | | 4.0 | | 40 | | 40 | | 40 | | 40 | | 40 | | 40 | | 40 | | 41 | | 40 | | 8.7 | | 8.7 | | 8.7 | |
| BANK | 1 1 | 19 | | 19 | | 19 | | 19 | | 19 | | 19 | | 19 | | 19 | | 19 | | 13 | | 13 | | 13 | | 19 | | 13 | |
| DESCRIPTION/POOL# MEMO | | FINMA DISCOUNT NOTES | | FEDL HOME LOAN BK CONS | | FMC DISCOUNT NOTES | | BOA CP | | BOA CP | | BOA CD | | BOA CD | | 41338 TREASURY BILLS | | 41339 TREASURY BILLS | | WFB CD | | FMC DISCOUNT NOTES | | FEDERAL HOME LOAN DISC | | FEDERAL HOME LOAN DISC | | FEDERAL HOME LOAN DISC | |
| INV # USER | | 41331 | amy | 41332 | amy | 41333 | amy | 41334 | amy | 41335 | amy | 41336 | amy | 41337. | amy | 41338 | amy | 41339 | amy | 41340 | amy | 41341 | amy | 41342 | amy | 41343 | amy | 41344 | amy |



| | PAGE: 4 | 20.02.00 20/00/10 | KUN: 01/03/00 03:30:23 |
|------|-----------------|--------------------------|------------------------|
| ~~ : | | ORT - FIXED INCOME | 06/30/06 |
| | MR. DANIEL DALY | DETAIL TRANSACTION REPOR | 30/06/30 Cm 20/10/10 |

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| 4 1 5 - 5 | - FIXED I | 90/0 | TS |
| | REPORT | TO 06/3 | AND TOTA |
| DANIEL DALY | DETAIL TRANSACTION REPORT - FIXED INCOME | 06/01/06 TO 06/30/06 | REPORT GRAND TOTALS |
| DANI | DETAIL | | |
| 20 | | | |

| DANTEL DANTEL DANTELORE 4 15 - 5 5 4 - 4 4 0 / DETAIL TRANSACTION REPORT - FIRED INCOME REPORT GRAD TOTALS | ASSETS |
|--|--------|
| p4 | |
| Σ | |
| TRANSACTIONS * | |
| ACTIVE | |
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| | (INTEREST) |
| DANIEL DAN ALY TATES INCOME DETAIL TRANSCATION REPORT - 17XED INCOME REPORT GRAND TOTALS ASSETS | PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) |
| L D A L Y ANSACTION REPORT - F 06/01/06 TO 06/30/06 REPORT GRAND TOTALS ASSETS | PREMIUM/ (DISCOUNT) |
| DANIEL DALIA DETALI TRANSACTION REPORT - FIXED INCOME 06/01/06 TO 06/39/06 REPORT GRAND TOTALS | BOOK VALUE |
| MR. DAN DETR | ORIGINAL FACE VALUE |

PAR VALUE

TYPE/ WEIGHTED TXN# YIELD

PAR

5.110 727,000,000.00 4.292 -100000000.00 4.642 -699000000.00

21)

| | -1,153,335.48 | -2,765,279,72 | -8,052,189.17 |
|------------------------------|----------------|---------------|---------------|
| -4,417,029.16 | 1,501,220.48 | | |
| 722,582,970.84 -4,417,029.16 | -98,498,779.52 | -2,187,845.28 | -693268616.39 |

-775,156.24

775,156.24

3.879

4.853

PURC (SALE (INTR (MAT (A ACR

-390,625.00 100,024,851.11 17,888.89

-722,582,970.84

SETTLEMENT

(GAIN)/ LOSS

695,589,421.95



| PAGE: 5 | PHM: 07/03/06 09:30:23 | |
|---|--|----------------------|
| CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-54-4487 | DETAIL TRANSACTION REPORT - FIXED INCOME | 06/01/06 TO 06/30/06 |

| | | • | |
|--------------|--|----------------------|-------------|
| 415-554 440/ | DETAIL TRANSACTION REPORT - FIXED INCOME | | |
| 4 1 5 | - FIX | 90/01 | STS |
| X | REPORT | TO 06/3 | DATE BA |
| KI DALY | TRANSACTION | 06/01/06 TO 06/30/06 | STSEE BESTS |
| NATEL | DETAIL | | |
| 2 | | | |
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| | INCOME | | |
|-------------|--|----------------------|-----------------------|
| DANLEL DALL | DETAIL TRANSACTION REPORT - FIXED INCOME | 06/01/06 TO 06/30/06 | SETTLEMENT DATE BASIS |
| MR. DAN | DETAIL | | |

| RUN: 07/03/06 09:30:23 | (GAIN)/LOSS SETTLEMENT | 960.56 |
|--|---|--|
| RUN: 07/03 | PAR VALUE BOOK VALUE (INTEREST) ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET) | -960.56 |
| | BOOK VALUE PREM / (DISC) AMOR' | |
| DETAIL TRANSACTION REPORT - FIXED INCOME 06/01/06 TO 06/30/06 SETLEMENT DATE BASIS FUNDS FUNDS 100 | PAR VALUE ORIGINAL FACE PRE | |
| REPORT - F FO 06/30/06 DATE BASIS POOLED | M COUPON P YIELD | TR 3.800 3.800 TR 3.000 |
| TAIL TRANSACTION REPORT - FIN 06/01/06 TO 06/30/06 SETTLEMENT DATE BASIS FUND: 100 | BANK BROK MATURITY TRADE/ TXN COUPON CASH DATE /ENTRY SETTLE TYP YIELD ORIG | 19 07/16/06 06/30/06 INTR 3.800 06/30/06 07/03/06 06/30/06 3.800 19 11/02/06 06/30/06 INTR 3.000 06/30/06 07/03/06 06/30/06 3.000 |
| DETAIL ? | MATURITY /ENTRY | 07/16/06 07/03/06 11/02/06 07/03/06 |
| | BANK BROK CASH DATE | 19 06/30/06 19 06/30/06 |
| * ACTIVE TRANSACTIONS * | INV # DESCRIPTION/FOOL# BANK BROK MATURITY TRADE, TYP YIELD ORIGINAL FACE REW / (DISC) AMORT/(ACCRET) SETTLEMENT OF THE | 40800 MISSION NATIONAL BANK my 40973 MISSION AREA FED CR MY |
| * ACT | INV # USER | 408 amy 409 amy |



| | 9,000 | FROE: 00.00.00 | KUN: 07/03/06 09:30:23 | |
|-----------------------------|----------------------------|--|------------------------|--|
| TIX COUNTY OF SAN FRANCISCO | . DANIEL DALY 415-554-4487 | DETAIL TRANSACTION REPORT - FIXED INCOME | 06/01/06 TO 06/30/06 | |
| 2** | 04 | | | |
| | | | | |

O M

REPORT GRAND TOTALS ASSETS -1,718.89

(GAIN) / LOSS (INTEREST)

AMORTIZATION/ (ACCRETION)

PREMIUM/ (DISCOUNT)

BOOK VALUE

ORIGINAL FACE VALUE

PAR VALUE

3.400 2) INTR

SETTLEMENT

* ACTIVE TRANSACTIONS * PAR TYPE/ WEIGHTED TXN# YIELD



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P Daly CHIEF INVESTMENT OFFICER

August 2, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to July 31, 2006;

| Pooled | All |
|--------------|--|
| \$13,865,923 | \$13,865,923 |
| \$15,644,816 | \$15,644,816 |
| 5.100% | 5.100% |
| 145 Days | 145 Days |
| | \$13,865,923 \$15,644,816 5.100% |

Total cost of the securities on hand July 31, 2006 was \$3,599,010,782 with a market value of \$3,608,927,898 plus fixed assets accrued interests of \$12,306,379. The earned income yield for the month of July 31 is 5.100%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of July 31, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours.

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Dav, Jr., J. Grazioli, S. MacDonald, P. Marx

Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/06 THROUGH 7/31/06

PAGE: 1 RUN: 08/01/06 09:25:40

ALL FUNDS

| | ASSETS LIABILITIES | CURITIES LIABILITIES | ASSETS | ASSETS LIME DEPOSITSASSETS | TOTAL |
|--|--------------------|-------------------------|--------------|----------------------------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 13,842,504.16 | 00. | 23,418.89 | N/A | 13,865,923.05 |
| TOTAL NET EARNINGS THIS PERIOD: | 15,620,898.78 | 00. | 23,916.89 | N/A | 15,644,815.67 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,606,499,150.49 | 00. | 5,200,000.00 | N/A | N/A 3,611,699,150.49 |
| EARNED INCOME YIELD THIS PERIOD: | 5.100 | 000. | 5.415 | N/A | 5.100 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,593,810,781.83 | 00. | 5,200,000.00 | N/A | N/A 3,599,010,781.83 |
| CURRENT AMORTIZED BOOK VALUE: | 3,597,301,218.27 | 00. | 5,200,000.00 | N/A | N/A 3,602,501,218.27 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.169 | 000. | 5.433 | N/A | 5.170 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 145.40 | 00. | 306.62 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 145.40 | 00. | 306.62 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.100 |



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ľΩ Ü ORTFOLIO STATISTI 7/01/06 THROUGH 7/31/06 Д

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POOLED FUNDS FUND: 100

| | ASSETS LIABILITIES | CORITIES | ASSETS LIABILITIES | OSITS | TOTAL |
|--|--------------------|----------|--------------------|-------|------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 13,842,504.16 | 00. | 23,418.89 | N/A | 13,865,923.05 |
| TOTAL NET EARNINGS THIS PERIOD: | 15,620,898.78 | 00' | 23,916.89 | N/A | 15,644,815.67 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,606,499,150.49 | 00. | 5,200,000.00 | N/A | 3,611,699,150.49 |
| EARNED INCOME YIELD THIS PERIOD: | 5.100 | 000. | 5.415 | N/A | 5.100 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,593,810,781.83 | 00. | 5,200,000.00 | N/A | 3,599,010,781.83 |
| CURRENT AMORTIZED BOOK VALUE: | 3,597,301,218.27 | 00. | 5,200,000.00 | N/A | 3,602,501,218.27 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.169 | 000. | 5.433 | N/A | 5.170 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 145.40 | 00. | 306.62 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 145.40 | 00. | 306.62 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.100 |



(SIRPT)

PAGE: 1 RUN: 08/02/06 00:00:52 CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENTS UNTERMINED AS OF 7/31/06
MAJOR SORTERY IS ICC#
SETTLEMENT DATE BASIS

| SUMMARY DESCRIPTION | | RATE | TRDNG | PRICE | PAR VALUE SHARES | BOOK VALUE | |
|--|--|-------|---------------|-------------------------|---|------------------|--|
| | | | | | | | |
| (Inv Type) 11 TREASURY BILLS | 8.27%(C) | 4.852 | 4.974 | 4.852 4.974 97.547 | 305,000,000.00 | 297,518,409.74 | |
| (Inv Type) 12 TREASURY NOTES | 29.48%(C) | 3.728 | 4.836 | 99.174 | 3.728 4.836 99.174 1,070,000,000.00 1,061,159,294.47 | 1,061,159,294.47 | |
| (Inv Type) 41 FNMA DISCOUNT NOTES | 5.16%(C) | 5.182 | 5.297 | 5.297 97.815 | 190,000,000.00 | 185,849,325.00 | |
| (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES | 3.67%(C) | 5.157 | 5.200 | 5.200 99.178 | 133,000,000.00 | 131,907,384.60 | |
| (Inv Type) 44 FMC DISCOUNT NOTES | 8.87%(C) | 5.099 | 5.190 | 5.190 98.258 | 325,000,000.00 | 319,339,173.59 | |
| (Inv Type) 81 COMMERCIAL PAPER DISC | 24.40%(C) | 5.255 | 5.296 | 5.255 5.296 99.213 | 885,000,000.00 | 878,037,194.43 | |
| (Inv Type) 91 NEGOTIABLE C.D.'S | 20.01%(C) | 5.304 | 5.304 | 5.304 5.304 100,000 | 720,000,000.00 | 720,000,000.00 | |
| (Inv Type) 1010 PUBLIC TIME DEPOSIT | .01%(C) | 4.315 | 4.315 100.000 | 100.000 | 200,000.00 | 200,000.00 | |
| (inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY REP ASS | .14%(C) REPORT TOTALS ASSETS FIXED | 5.400 | 5.400 | 5.400 5.400 100.000 | 5.400 5.400 100.000 5,000,000.00 5,000,000.00 4.760 5.123 99.059 3,633,200,000.00 3,599,010,781.83 | 5,000,000.00 | |



CITY/COUNTY OF SAN FRANCISCO 4R. DANIEL DALY 415-554-4487

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CITY/COUNTY OF SAN FRANCISCO

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| | | M R . | DANIEL INVESTMENT | L D | D A L Y INVENTORY | WITH MA | A N I E L D A L Y 4 1 5 - 5 5 4 - 4 THURSTMENT INVENTORY WITH MARKET VALUE | 4 8 7 | | PAGE: 2 |
|-----|-------------------------|--|---|------------|----------------------|---|--|------------------------------|-------------------------------|-----------------|
| (R | RPIMKT) | | | | | | | | RUN: 08/02/06 00:00:54 | 96 00:00:54 |
| | | | INVESTME | NTS OU | TSTAND SORT K | NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# | INVESTMENTS OUTSTANDING AS OF 07/31/06 MAJOR SORT KEY IS ICC# | | | |
| HZ | INVEST NUMBER P | DESCRIPTION PURCHASE MATURITY DATE | CUSIE | BANK | FUND | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT DERICE SOURCE U | UNREALIZED GAIN |
| d | 41134 T NOTE | NOTE (99.27) | 912828EY2 | 139 | 100 | 4.6250 | 15,000,000.00 | 14,910,937.50 | 290,319.29 | -63 281 25 |
| d | 02/2 41135 T NOTE | 02/28/06 02/29/08 NOTE (99 27) | 912828EY2 | 0 10 | 100 | 4.6250 | 15,000,000.00 | 14,910,937.50 | 290,319.29 | |
| | 4 | 02/28/06 02/29/08 | | 4.3 | 000 | 4.7161 | 14,974,218.75 | 99.40625000000 | SUNGARD | -63,281.25 |
| ď | 41136 T NOTE | NOTE (99.27) | 912828EY2 | 19 | 100 | 4.6250 | 15,000,000.00 | 14,910,937.50 | 290,319.29 | -63.281.25 |
| d | 02/2 41137 T NOTE | 02/28/06 02/29/08 NOTE (99.27) | 912828EY2 | 19 | 100 | 4.6250 | 15,000,000.00 | 14,910,937.50 | 290,319.29 | |
| : | | 02/28/06 02/29/08 | | 8.7 | 000 | 4.7161 | 14,974,218.75 | 99.40625000000 | SUNGARD | -63,281.25 |
| ď | 41138 T NOTE | NOTE (99.27) | 912828EY2 | 13 | 100 | 4.6250 | 15,000,000.00 | 14,910,937.50 | SUNGARD | -63,281.25 |
| ď | 41210 TREASU | TREASURY NOTES (99.21) | 912828EZ9 | 19 | 100 | 4.6250 | 50,000,000.00 | 49,687,500.00 | 777,151.64 | |
| | | 03/31/06 03/31/08 | | 8.7 | 000 | 4.8073 | 49,828,125.00 | 99.37500000000 | SUNGARD | -140,625.00 |
| ø | 41211 T NOTE | NOTE (99.21) | 912828EZ9 | 19 | 100 | 4.6250 | 49 828 125 00 | 49,687,500.00 | SUNGARD | -140,625,00 |
| K | 0.5/3 TTOTO TT CICLY | U3/31/06 U3/31/U8 | 912828EZ9 | 10 | 100 | 4.6250 | 50.000.000.00 | 49,687,500.00 | 777,151.64 | |
| ¢ | 4 | 03/31/06 03/31/08 | | 45 | 000 | 4.8073 | 49,828,125.00 | 99.37500000000 | SUNGARD | -140,625.00 |
| rd, | 41213 T NOTE | NOTE (99.21) | 912828EZ9 | 13 | 100 | 4.6250 | 50,000,000.00 | 49,687,500.00 | 777,151.64 | |
| | | 03/31/06 03/31/08 | | 8 9 | 000 | 4.8073 | 49,828,125.00 | 99.375000000000 | SUNGARD | -140,625.00 |
| d, | 41214 T NOTE | NOTE (99.21) | 912828EZ9 | 13 | 100 | 4.6250 | 50,000,000.00 | 49,687,500.00 | TOTAL OF | -140 625 00 |
| | 1 | 03/31/06 03/31/08 | 000000000000000000000000000000000000000 | £ 1 | 000 | 4.8073 | 49,828,125.00 | 49.3/5000000000 | 777 151 64 | F#0'000 |
| ₹ | 41215 T NOTE | NOTE (99.21) | 31787878 | 4 4 5 6 | 000 | 4 8073 | 49 828 125 00 | 99.375000000000 | SUNGARD | -140,625.00 |
| R | 41216 T NOTE | NOTE (99.21) | 912828EZ9 | 6 1 | 100 | 4.6250 | 50,000,000.00 | 49,687,500.00 | 777,151.64 | |
| | | 03/31/06 03/31/08 | | 40 | 000 | 4.8073 | 49,828,125.00 | 99.37500000000 | SUNGARD | -140,625.00 |
| ď | 41217 T NOTE | NOTE (99.21) | 912828EZ9 | 19 | 100 | 4.6250 | 50,000,000.00 | 49,687,500.00 | 777,151.64 | |
| | 03/3 | 3/31/06 03/31/08 | | 40 | 000 | 4.8073 | 49,828,125.00 | 99.375000000000 | SUNGARD | -140,625.00 |
| J | SUBTOTAL (Inv | (Inv Type) 12 TREASURY NOTES | 0 | 29,42%(M) | | 3.7284 | 1070000000.00 | 1061879687.50 | 9,792,078.50 | 2,458,007.78 |
| | | | | | | 4.8363 | 1061159294.47 | 99.24109200000 | | -1,737,614.75 |
| , | | Common management | 000 | | 0 | 0 | 000 | 000 | 116 100 00 | 300 00 |
| d, | 41346 FNMA L | 41346 FNMA DISCOUNT NOIES | 313383084 | H 00 | 000 | 5.1957 | 29.793.600.00 | 99.700000000000 | UPRICE | |
| d | 41326 FNMA E | FNMA DISCOUNT NOTES | 313589E74 | 13 | 100 | 5.0700 | 15,000,000.00 | 14,922,000.00 | 111,962.50 | |
| | 0/90 | 90/90/60 90/60/90 | | 40 | 000 | 5.1344 | 14,811,987.50 | 99.480000000000 | UPRICE | -1,950.00 |
| rd, | 41351 FEDERA | FEDERAL NATL MTG ASSN DISC N | 313589J38 | 13 | 100 | 5.2900 | 45,000,000.00 | 44,581,500.00 | 165,312.50 | 4,700.00 |
| d | 41352 FNMA I | FIND DISCOUNT NOTES | 313588AC9 | 1.9 | 100 | 5.3000 | 50,000,000.00 | 48,880,000.00 | 161,944.44 | 20,572.23 |
| | | 07/10/06 01/03/07 | | 87 | 000 | 5.4418 | 48,697,083.33 | 97.760000000000 | UPRICE | |
| ď | 41321 FNMA E | FNMA DISCOUNT NOTES | 313588CF0 | 13 | 100 | 5.0100 | 50,000,000.00 | 48,520,000.00 | 431,416.67 | |
| | /50 | 05/31/06 02/23/07 | | 40 | 000 | 5.2041 | 48,135,166.67 | 97.04000000000 | UPRICE | 77.780.37 |
| | SUBTOTAL (Inv | SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES | | 5.18% (M) | | 5.1817 | 190,000,000.001 | 186,813,500.00 | 986,736.11 | |
| | | | | | | 5.2968 | 185,849,325.00 | 98.32289500000 | | |

10,000,000.00 9,988,444.44 9,920,041.67 99.88444444444

A 41332 FEDL HOME LOAN BK CONS DISC



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| | UNREALIZED GAIN UNREALIZED LOSS | | -291.66 | -2 916 67 | | -1,458.34 | 2,632.50 | | 2,632.50 | T0.000,8- | | -5,152.78 | | -5,152.78 | | 11111 | -1,808.34 | 791.67 | | | -26,444.44 | | -16,666.66 | 9,411.13 | 00 030 01 | 13,430.00 | | 29,452.79 | -55,536.11 | | 00. | | | 200.00 | 200 | | 6 | | 6 and L. | +0+ |
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| | CURR ACCR INT U | 65,469.44 | SUNGARD | 107,083.33 | 28,611.11 | SUNGARD | 28,464.58 SIINGARD | | 298,364.57 | | 527,770.84 | SUNGARD | 527,770.84 | SUNGARD | 103,600.00 | SONOGALD | SUNGARD | 43,500.00 | SUNGARD | 441,875.00 | SUNGARD | 220,937.50 | SUNGARD | 76,844.44 | SUNGARD | LOL, 944.45 | | 2,215,984.74 | | | 239,104.17 | SUNGARD | 146,388.89 | SUNGARD | CHA, SOU. OU | 10 " man " 01 | SUNGARD | 561,375.00 | SUMBARI | 102,666.67 SUNGARD |
| | MARKET VALUE MARKET PRICE | 34,924,166.67 | 99.7833333333 | 49,747,222.22 | 24,848,333.33 | 99.3933333333 | 12,695,215.00 | 000000000000000000000000000000000000000 | 132,203,381.66 | 99.40103900000 | 49,898,888,89 | 89.797777778 | 49,898,888.89 | 99.797777778 | 39,919,111.11 | 99.191111110 | 99.552222222 | 24,794,166.67 | 99.17666666667 | 49,188,000.00 | 98.37600000000 | 24,457,291.67 | 97.8291666667 | 19,554,255.56 | 97.771277778 | 48,885,638.89 | | 321,529,075,01 | 98.93202300000 | | 25,000,000.00 | 100.0000000000 | 49,955,500.00 | 99.91100000000 | 19,938,466.66 | 49 948 083 33 | 99.8961666667 | 49,925,833.33 | 99.85166666667 | 49,925,833.33 99.85166666667 |
| #. | PAR/SHARES BOOK | 35,000,000.00 | 34,858,988.89 | 50,000,000.00 | 25,000,000.00 | 24,821,180.56 | 13,000,000.00 | 77.004,111.22 | 133,000,000.00 | 131,907,384.60 | 50.000.000.00 | 49,376,270.83 | 50,000,000.00 | 49,376,270.83 | 40,000,000.00 | 39,815,822.22 | 15,000,000.00 | 25,000,000,00 | 24,749,875.00 | 50,000,000.00 | 48,772,569.44 | 25,000,000.00 | 24,253,020.83 | 20,000,000.00 | 19,468,000.00 | 48 704 444 44 | | 325.000.000.00 | 319,339,173.59 | | 25,000,000.00 | 24,760,895.83 | 20,000,000.00 | 49,809,694.44 | 40,000,000.00 | 50.000,000,000 | 49 846 000 00 | 50,000,000.00 | 49,369,319.44 | 49,824,000.00 |
| MAJOR SORT KEY IS ICC# | CPN RATE YTM TR | 5.1800 | 5.2010 | 5.1400 | 5.1500 | 5.1871 | 5.2550 | 0.0044 | 5.1567 | 5.1996 | 4.9350 | 4.9973 | 4.9350 | 4.9973 | 5.1800 | 5.2040 | 5.0600 | 5.2200 | 5.2728 | 5.0500 | 5.1771 | 5.0500 | 5.2055 | 5.3200 | 5.4654 | 5.3000 | 4 1 | 5.0989 | 5.1896 | 1 1 1 1 1 1 1 1 1 | 4.9900 | 5.0382 | 5.2700 | 5.2901 | 5.2350 | 00000 | 2 2 2 6 3 | 4.9900 | 5.0537 | 5.2800 |
| SORT K | FUND | 100 | 000 | 100 | 100 | 000 | 100 | 000 | | | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | | | | | 100 | 000 | 1.00 | 000 | T00 | 0 0 | 000 | 100 | 000 | 000 |
| MAJOR | BANK | 1 6 1 | 4.5 | 19 | 19 | 8.7 | 19 | 10 | 3.66% (M) | | 0 | 87 | 19 | 8.7 | 13 | 4.3 | 6.4 | 61 | 87 | 1.9 | 8 9 | 19 | 8 9 | 13 | 8.1 | E 0 | ò | 8.91% (M) | | | 13 | 46 | 1.9 | 47 | J 4 | 0 - | 40 | 119 | 46 | 119 |
| | CUSIP | 313385020 | | 313385E69 | 313385F50 | | 313384AK5 | | | | 313397891 | | 313397B91 | | 313397B91 | | 313397E23 | 313397H46 | | 313397038 | | 313397U90 | | 313396AB9 | 0 0 0 | 313396AB9 | | | | | 90485LH19 | | 9497F1H78 | | 0660P1H87 | 000100220 | 10000 | 90485LHB7 | | 9497F1HB9 |
| | DESCRIPTION PURCHASE MATURITY DATE | REDERAL HOME LOAN DISC NOTES | 07/19/06 08/16/06 | FEDERAL HOME LOAN DISC NOTES | FEDERAL HOME LOAN DISC NOTES | | FEDERAL HOME LOAN DISC NOTES | 01/11/100 01/10/01 | SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC | | REDI. HOME I'M MTG CORP DISC N | | FEDL HOME LN MTG CORP DISC N | 05/16/06 08/15/06 | FEDL HOME LN MTG CORP DISC N | 07/14/06 08/15/06 | FMC DISCOUNT NOTES | FEDT, HOME IN MTG CORP DISC N | | FMC DISCOUNT NOTES | 05/30/06 11/21/06 | FMC DISCOUNT NOTES | | FEDL HOME LLN MTG CORP DISC | | FEDL HOME LLN MTG CORP DISC | 10/20/10 00/01/10 | SHETOTAL (Thy Type) 44 FMC DISCOUNT NOTES | | | 41314 UNION BANK CP | 05/24/06 08/01/06 | WFB CP | 07/12/06 08/07/06 | BOA CF | 20/20/00 00/00/00 20/00/00/00/00/00/00/00/00/00/00/00/00/0 | 07/18/06 08/08/06 | UNION BANK CP | 05/12/06 08/11/06 | WFB CP 07/18/06 08/11/06 |
| | INVEST | 41367 | | 41362 E | 41371 1 | | 41363 1 | | SUBTOTAL | | 413051 | | 41306 1 | | 41359 | | 41327 | 41370 | | 41319 | | 41320 | | 41349 | | 41357 | | SHRTOTA | | | 41314 | | 41356 | | 4 T 3 3 4 | 41364 | | 41286 | | 41365 |



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| NUMBER | DESCRIPTION PURCHASE MATURITY DATE | CUSID | BANK | SAFE | YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | PRICE SOURCE UNREALIZED GAIN | NREALIZED LOSS |
|--------------|--|-----------|-----------|------|--------|--------------------|------------------------------|------------------------------|----------------|
| 41323 B | BOA CD | 0660P1HE4 | 119 | 100 | 5,1000 | 50,000,000.00 | 49,903,583.33 | 403,750.00 | |
| | 06/05/06 08/14/06 | | 40 | 000 | | 49,504,166.67 | 99.80716666667 | SUNGARD | -4,333.34 |
| 41347 B | BOA CP | 0660P1HF1 | 13 | 100 | 5.2800 | 35,000,000.00 | 34,927,316.67 | 138,600.00 | |
| | 07/05/06 08/15/06 | | 4.0 | 000 | 5.3119 | 34,789,533.33 | 99.7923333333 | SUNGARD | -816.66 |
| 41353 U | UNION BANK CP | 90485LHF8 | 119 | 100 | 5.2400 | 50,000,000.00 | 49,896,166.67 | 152,833.33 | |
| | 07/11/06 08/15/06 | | 46 | 000 | 5.2668 | 49,745,277.78 | 99.7923333333 | SUNGARD | -1,944.44 |
| 41335 B | BOA CP | 0660P1HN4 | 13 | 100 | 5.2700 | 40,000,000.00 | 39,875,400.00 | 245,933.33 | |
| | 06/20/06 08/22/06 | | 40 | 000 | 5.3191 | 39,631,100.00 | 99.68850000000 | SUNGARD | 1,633.33 |
| 41354 U | UNION BANK CP | 90485LHN1 | 13 | 100 | 5.2400 | 50,000,000.00 | 49,844,250.00 | 152,833.34 | |
| | 07/11/06 08/22/06 | | 46 | 000 | 5.2722 | 49,694,333.33 | 99.68850000000 | SUNGARD | -2,916.67 |
| 41368 U | UNION BANK CP | 90485LHN1 | 19 | 100 | 5.2600 | 50,000,000.00 | 49,844,250.00 | 94,972.22 | |
| | 07/19/06 08/22/06 | | 46 | 000 | 5.2863 | 49,751,611.11 | 99.68850000000 | SUNGARD | -2,333.33 |
| 41374 U | UNION BANK CP | 90485LHUS | 19 | 100 | 5.2500 | 50,000,000.00 | 49,799,750.00 | 51,041.67 | |
| | 07/25/06 08/28/06 | | 46 | 000 | 5.2762 | 49,752,083.33 | 99.59950000000 | SUNGARD | -3,375.00 |
| 41348 B | BOA CP | 0660P1HX2 | 13 | 100 | 5.3200 | 35,000,000.00 | 34,844,250.00 | 139,650.00 | |
| | 07/05/06 08/31/06 | | 40 | 000 | 5.3652 | 34,705,183.33 | 99.55500000000 | SUNGARD | -583.33 |
| 41360 U | UNION BANK CP | 90485LJK5 | 1.9 | 100 | 5.3000 | 50,000,000.00 | 49,636,583.33 | 132,500.00 | |
| | 07/14/06 09/19/06 | | 46 | 000 | 5.3528 | 49,506,805.56 | 99.27316666667 | SUNGARD | -2,722.23 |
| 41375 B | BOA CP | 0660PLJR3 | 1.9 | 100 | 5.3500 | 50,000,000.00 | 49,592,083.33 | 52,013.89 | 763.88 |
| | 07/25/06 09/25/06 | | 40 | 000 | 5.3998 | 49,539,305.56 | 99.18416666667 | SUNGARD | |
| 41379 E | BOA CP | 0660PlJR3 | 19 | 100 | 5.3600 | 30,000,000.00 | 29,755,250.00 | 22,333.33 | 916.67 |
| | 07/27/06 09/25/06 | | 4.0 | 000 | 5.4083 | 29,732,000.00 | 99.18416666667 | SUNGARD | |
| 41380 E | BOA CP | OGGOPLUST | 13 | 100 | 5.3600 | 30,000,000.00 | 29,750,800.00 | 22,333.33 | 933.34 |
| | 07/27/06 09/26/06 | | 4.0 | 000 | 5.4091 | 29,727,533.33 | 99.16933333333 | SUNGARD | |
| 41372 E | BOA CP | 0660P1KH3 | 19 | 100 | 5.3450 | 50,000,000.00 | 49,421,430.56 | 59,388.89 | |
| | 07/24/06 10/17/06 | | 40 | 000 | 5.4133 | 49,368,993.06 | 98.84286111111 | SUNGARD | -6,951.39 |
| 41373 BOA CP | SOA CP | 0660P1KX8 | 13 | 100 | 5.3500 | 50,000,000.00 | 49,312,444.44 | 59,444.44 | |
| | 07/24/06 10/31/06 | | 4.0 | 000 | 5,4299 | 49,264,375.00 | 98.6248888889 | SUNGARD | -11,375.00 |
| TATOTAL | SHRTOHAL (Thy Tyme) 81 COMMERCIAL PAPER DISC | | 24.41%(M) | 9 | 5.2546 | 885.000.000.00 | 881.117.274.99 | 3,124,129.17 | 2,613.89 |
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| NREALIZED DAIN | -2,245.46 | -8,317.89 | -3.148.78 | | -8,760.33 | -929.07 | 2,366.55 | 000 | T, 100.30 | 3,443.60 | | 0 | -2,428.22 | -4 185 37 | | 6,918.51 | -1,407.92 | -5,341.64 | .00 | -236,470.83 | .00 | 2,548,875.48 |
|--|-----------------------------------|-----------------------------------|---------------|---------------|-------------------|----------------------|---------------|-------------------|-----------------------------------|---------------|-------------------|---------------|---------------------|---------------|---|--|--|--|--|---|--|---------------|
| PRICE SOURCE UNREALIZED LOSS | 153,708.33 SUNGARD | 454,400.00 SUNGARD | 132,000.00 | 473,600.00 | SUNGARD | 44,583.33 SUNGARD | 165,611.11 | SUNGARD | SUNGARD | 18,066.67 | SUNGARD | 18,066.67 | SUNGARD | CGACMITO | Charles | 2,513,033.34 | 266.67 SUNGARD | SUNGARD | 516.89 | 750.00 SUNGARD | 750.00 | 21,938,784.28 |
| MARKET VALUE | 49,997,754.54 | 44,991,682.11 99.98151579972 | 49,996,851.22 | 44,991,239.67 | 99.98053259978 | 49,999,070.93 | 50,002,366.55 | 100.0047331096 | 100.0022167121 | 30,003,443.60 | 100.0114786579 | 29,997,571.78 | 99.99190594002 | 44,940,014.00 | 030000000000000000000000000000000000000 | 719,968,823.77 | 98,592.08 | 94,658.36 94.65836111111 | 193,250.44 | 4,763,529.17 95.27058333333 | 4,763,529.17 | 3608927897.54 |
| PAK/SHAKES BOOK | 50,000,000.00 | 45,000,000.00 | 50,000,000.00 | 45,000,000.00 | 45,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 20,000,000.00 | 00.000,000,00 | 720,000,000.00 | 100,000.00 | 100,000.00 | 200,000.00 | 5,000,000.00 | 5,000,000.00 | 3633200000.00 |
| YIM TR | 5.2700 | 5.1200 | 5.2800 | | | 5.3500 | | | 5.3900 | | 5.4200 | | | 5.4200 | | 5.3040 | | | 4.3150 | 41 41 | 5.4000 | 4.7602 |
| SAFE | 1000 | 100 | 100 | 100 | 000 | 100 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 000 | | 100 | 100 | | 100 | | |
| BROK | 119 | 19 | 19 | 19 | 4.0 | 1.9 | 15 | 4.0 | 19 | 13 | 4.0 | 13 | 40 | 57 | 7 0 | 19.95% (M) | 13 | 19 | .01% (M) | 13 8 8 | .13%(M) | |
| COSIP | 9497P5VP2 | 06050GSW1 | 9497P5VY3 | 06050GSV3 | | 9497P5YQ7 | 06050GUE8 | | 06050GUR9 | 06050GUTS | | 06050GUU2 | | 06050GUW8 | | | | | | | | TOTAL |
| INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | 41358 WFB CD 07/11/06 08/14/06 | 41312 BOA CD 05/22/06 08/22/06 | 41361 WFB CD | 41311 BOA CD | 05/19/06 08/23/06 | 41378 WFB CD | 41345 BOA CD | 07/10/06 09/21/06 | 41376 BOA CD 07/25/06 09/22/06 | 41381 BOA CD | 07/28/06 10/27/06 | 41382 BOA CD | . 07/28/06 10/30/06 | 41383 BOA CD | 0.1/31/00 11/10/00 | SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S | 40973 MISSION AREA FED CR 11/02/05 11/02/06 | 41369 MISSION BANK CD 07/16/06 07/16/07 | SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | 41330 CITI BANK TIME DEPOSIT 06/07/06 06/06/07 | SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M | GRAND TOTAL |



415-554-4487 INVENTORY TNVESTMENTS OUTSTANDING AS OF 7/31/06 INVESTMENT M R

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41352 FNMA DISCOUNT NOTES



| PAGE: 2 RUN: 08/02/06 00:00:52 | PAR VALUE BOOK VALUE SHARES | 50,000,000.00 48,135,166.67 | 190,000,000.00 185,849,325.00 | 10,000,000.00 9,920,041.67 35,000,000.00 34,858,988.89 55,000,000.00 49,643,05.55 25,000,000.00 24,821,180.55 11,000,000.00 12,664,117.92 | 133,000,000.00 131,907,384.60 | 50,000,000.00 49,376,270.83 | | 40,000,000.00 39,815,822.22 15,000,000.00 14,822,900.00 | | 50,000,000.00 48,772,569.44 | | 50,000,000.00 48,704,444.44 | 325,000,000,00 319,339,173.59 | 000000000000000000000000000000000000000 | 25,000,000.00 24,760,895.83 | 39,714,983. | | 50,000,000.00 49,369,313.44 | | | 50,000,000.00 49,745,277.78 | | 50,000,000.00 49,752,611.11 | 34,705,183. | 50,000,000.00 49,506,805.56 | 00 29,732,000. | 00 29,727,533. | 50,000,000.00 49,368,993.04 |
|--|------------------------------------|-----------------------------|-----------------------------------|---|--------------------------------------|-----------------------------|----------|--|--------------------------|-----------------------------|--------------------|-----------------------------|---|---|-----------------------------|-------------|-----------|-----------------------------|-----------|-----------|-----------------------------|-----------|-----------------------------|-------------|-----------------------------|----------------|----------------|-----------------------------|
| | BOOK | 96.270 50 | 97.815 190 | 99.200 10 99.286 50 99.286 50 99.285 25 | 99.178 133 | 98.753 50 | | 99.540 40 | | 97.545 50 | | | 98.258 325 | | 99.044 25 | | | 98.739 50 | | | 99.491 50 | | 99.503 50 | | 99.014 50 | | | 98.738 50 |
| /06 /06 | TRDNG | 5.204 | 5.297 | 5.091 5.177 5.187 5.394 | 5.200 | 4.997 | 4.997 | 5.204 | 5.273 | 5.177 | 5.465 | 5.441 | 5.190 | | 5.038 | 5.273 | 5.296 | 5.054 | 5.151 | 5.312 | 5.267 | 5.272 | 5.276 | 5.365 | 5.353 | 5.408 | 5.409 | 5.413 |
| INVENTORY NGASOF 7/31/06 YIS ICC# TE BASIS | CUPN | 5.010 | 5.182 | 5.050 5.180 5.140 5.255 | 5.157 | 4.935 | 4.935 | 5.180 | 5.220 | 5.050 | 5.320 | 5.300 | 5.099 | | 5.270 | 5.235 | 5.280 | 4.990 5.280 | 5.100 | 5.280 | 5.240 | 5.240 | 5.260 | 5.320 | 5.300 | 5,360 | 5.360 | 5.345 |
| N V E AS O IS IC BASI | SAF/ PURP | 000 | | 00000 | | 000 | 000 | 000 | 0000 | 000 | 000 | 000 | | | 000 | 000 | 000 | 000 | 000 | 000 | 0000 | 000 | 0000 | 000 | 000 | 0000 | 000 | 000 |
| N KE | PURCHASE DATE | 05/31/06 | (0) | 06/13/06 07/19/06 07/17/06 07/24/06 07/24/06 | (c) | 05/16/06 | 02/16/06 | 07/14/06 | 07/20/06 | 05/30/06 | 00/08/00 | 01/10/06 | (c) | | 05/24/06 | 06/20/06 | 07/18/06 | 05/12/06 | 06/05/06 | 90/50/10 | 07/11/06 | | 07/19/06 | 01/02/06 | 07/14/06 | 07/27/06 | 07/27/06 | 07/24/06 |
| M D E | MATURITY PURCHASE (TICKER) DATE | 02/23/07 05/31/06 | 5.16%(C) | 08/09/06 08/16/06 09/05/06 09/12/06 01/10/07 | 3.67%(C) | 08/15/06 | 08/12/06 | 08/15/06 | 09/27/00 | 11/21/06 | 01/02/01 | 01/02/07 | 8.87%(C) | | 08/01/06 | 90/80/80 | 90/80/80 | 08/11/06 | 08/14/06 | 08/12/06 | 08/15/06 | 08/22/06 | 08/22/06 | 08/31/06 | 90/61/60 | 09/25/06 | 09/26/06 | 10/11/06 |
| I N V E | FUND NO. | 100 | | 100 100 100 100 | NOTES | 100 | 100 | 100 | | 100 | 100 100 | 100 | | | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 |
| ω . | CUSIP | 313588CF0 | INT NOTES | CONS D 313385B39 DISC N 313385C20 DISC N 313385E69 DISC N 313385F50 DISC N 313384AK5 | ME LOAN DISC | 313397B91 | | 313397B91 | | 313397038 | 313397090 | CORP D 313396AB9 | NT NOTES | | 90485LH19 | 0660P1H87 | 0660P1H87 | 90485LHB7 | 0660P1HE4 | 0660P1HF1 | 90485LHF8 | 90485LHN1 | 90485LHN1 | 0660P1HX2 | 90485LJK5 | O660PLJR3 | 0660P1JS1 | 0660P1KH3 |
| | DESCRIPTION | FNMA DISCOUNT NOTES | (Inv Type) 41 FNMA DISCOUNT NOTES | FEDL HOME LOAN BK CONS D FEDERAL HOME LOAN DISC N FEDERAL HOME LOAN DISC N FEDERAL HOME LOAN DISC N | (Inv Type) 43 FEDERAL HOME LOAN DISC | REDI. HOME I'N MTG CORP DI | MTG CORP | FEDL HOME LN MTG CORP DI | FEDL HOME LN MTG CORP DI | FMC DISCOUNT NOTES | FMC DISCOUNT NOTES | FEDL HOME LLN MTG CORP D | SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES | | UNION BANK CP | BOA CP | | UNION BANK CP | BOA CP | | UNION BANK CP | BANK | UNION BANK CP | | UNION BANK CP | BOA CP | BOA CP | BOA CP |
| (SIRPT) | INVSMT NO. | A 41321 E | SUBTOTAL | A 41352 E A 41367 E A 41362 E A 41363 E A 41363 | SUBTOTAL | 41305 | 41306 | 41359 | | 41319 | 41320 | 41357 | SUBTOTAL | | A 41314 | 41334 | 4 | A 41286 | | 41347 | A 41353 | A 41354 | A 41368 | A 41348 | A 41360 | A 41379 | | A 41372 |



| MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS |
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| FUND MATURITY PURCHASE CUSIP NO. (TICKER) DATE |
| D660P1KX8 100 10/31/06 07/24/06 |
| SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC |
| 9497F5SH4 100 08/08/06 |
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| 06050GTPS 100 08/09/06 |
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| 9497P5VC1 100 |
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| 06050GSV3 100 08/22/06 |
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| 100 06/06/07 06/07/06 |
| SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY |
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| PAGE: 1 RUN: 08/02/06 00:00:52 | BOOK VALUE | 100,000.00 | H H H H |
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| RUN: | PAR VALUE SHARES | 100,000.00 | 14 15 14 18 |
| 1 S C O | NG BOOK | 3.000 100.000 5.630 100.000 | 4.315 4.315 100.000 4.315 4.315 100.000 |
| 5 - 5 5 4 N T O R Y 7/31/06 | CUPN TRDNG RATE YIELD | 5.630 5.6 | 4.315 4.3 |
| CITY/COUNTY OF SAN FEANCISCO MR. DANIEL DALY 1 N VESTMENT IN VENTORY INVESTMENT OFFACADAGE AS OFFACADAGE MAJOR SORT KEY IS BANK SETTLEMENT DATE BASIS | FUND MATURITY PURCHASE SAF/ CUPN TRDNG NO. (TICKER) DATE PURP RATE YIELD | 100 11/02/06 11/02/05 000 3.000 3.000 100.000 100 07/16/07 07/16/06 000 5.630 5.630 100.000 | 100.00%(C) REPORT TOTALS ASSETS ASSETS |
| A R F F F F F F F F F F F F F F F F F F | DESCRIPTION | A 40973 MISSION AREA FED CR A 41369 MISSION BANK CD | SUBTOTAL (Bank Code) 19 BANK OF NEW YORK |
| (SIRPT) | INVSMT NO. | A 40973 A 41369 | SUBTOTAL |



FRANCISCO SAN CITY/COUNTY OF MR. DANIEL DALY

DANIEL DALY
DETAIL TRANSACTION REPORT - FIXED INCOME

* ACTIVE TRANSACTIONS *

| PAGE: 1 | RUN: 08/02/06 00:00:51 | | | |
|--|------------------------|-----------------------|------------------------|--|
| DETAIL TRANSACTION REPORT - FIXED INCOME | 07/01/06 TO 07/31/06 | SETTLEMENT DATE BASIS | FUND: 100 POOLED FUNDS | |

| ## DESCRIPTION/POOL# BANK BROOK NATURE TYPE TYPE TYPE TYPE TYPE TO PAY NATURE PREM / (ITIES) AMONGY (INTEREET) (INTEREET) ## NEWOOT (99.30) 17.10 07/31/10 | | | | | | | | | | | |
|--|------------|--------------------|------|------|--------------------|----|--------|-----------------|----------------|-------------|---------------------------|
| 1127 TERACHOY BILLS 19 10 07/21/06 08/01/06 07/31/06 INTR 4.375 1128 PMC DISCOUNT NOTES 19 43 07/21/06 08/01/06 07/31/06 INTR 4.375 1129 TERACHOY BILLS 19 43 07/21/06 08/01/06 07/31/06 INTR 4.375 1129 PMC DISCOUNT NOTES 19 43 07/21/06 08/01/06 07/31/06 INTR 4.381 1243 PMC DISCOUNT NOTES 19 43 07/21/06 08/01/06 08/01/06 INTR 4.381 1243 PMC DISCOUNT NOTES 19 43 07/21/06 08/01/06 INTR 4.381 1244 PMC DISCOUNT NOTES 19 43 07/21/06 INTR 4.380 0.000.000.00 -9,832,750.00 -626,900.00 1242 PMC DISCOUNT NOTES 19 43 07/21/06 INTR 4.380 0.000.000.00 -14,832,000.00 1243 PMC DISCOUNT NOTES 19 40 07/21/06 INTR 4.381 0.000.000.00 -49,338 750.00 1244 PMC DISCOUNT NOTES 19 40 07/21/06 INTR 4.381 0.000.000.00 -49,338 750.00 125 | # | RIPTION/POOL# | BANK | BROK | MATURITY /ENTRY | | COUPON | | BOOK VALUE | (INTEREST) | (GAIN)/LOSS SETTLEMENT |
| 1127 TREASURY BILLS 91,310 07,311/06 07,311/06 DATA 4.505 0.000 | 1 | | 1000 | - | | 1 | | | | | |
| 197 TREADURY BILLS 19 | | | 61 | | 01/31/08 | | | 2 | | -546,875.00 | |
| 1127 PREACRICK [38.19] 19 101/100 101/ | | | 07/3 | 1/06 | 90/10/80 | 90 | 4.41 | 9 | | | 546,875.00 |
| 1232 PMC DISCOUNT NOTES 19 407/01/06 07/01/06 07/01/06 1232 PMC DISCOUNT NOTES 19 407/01/06 07/01/06 07/01/06 1232 PMC DISCOUNT NOTES 19 407/01/06 07/01/06 07/01/06 1232 PMC DISCOUNT NOTES 19 407/01/06 07/01/06 19 407/01/06 07/01/06 19 407/01/06 07/01/06 19 407/01/06 07/01/06 19 407/01/06 07/01/06 19 407/01/06 07/01/06 19 407/01/06 07/01/06 19 407/01/06 07/01/06 19 407/01/06 07/01/06 19 407/01/06 07/01/06 19 407/01/06 07/01/06 19 407/0 | H | | 13 | | 01/31/07 | | | 2 | | -390,625.00 | |
| 123 PAC DISCOURT NOTES 19 4370/06/06 MAT 4.536 223 PAC DISCOURT NOTES 19 4370/06/06 MAT 4.536 224 PAC DISCOURT NOTES 19 4370/06/06 MAT 4.536 225 PAC DISCOURT NOTES 19 4370/06/06 MAT 4.536 226 PAC DISCOURT NOTES 19 4370/06/06 MAT 4.536 227 PAC DISCOURT NOTES 19 4370/06/06 MAT 4.536 228 BAC CP 19 40 07/10/06 07/10/06 MAT 5.030 228 BAC CP 19 40 07/10/06 07/10/06 MAT 5.030 228 BAC CP 228 BAC CP 229 PAC DISCOURT NOTES 229 PAC DISCOURT NOTES 230 PAC DISCOURT NOTES 240 PAC DISCOURT NOTES 250 PAC DISCOURT NO | > | | 07/3 | 90/1 | 90/10/80 | 90 | 4.58 | | | | 390,625.00 |
| 242 PEDERAL HONE DISCOURT NOTES 19 4707/16/106 07/14/6 6 4 7:59 45,000,000.00 -13,473,100.00 -168,000. | 41127 TREA | SURY BILLS | 13 | 43 | 90/90/10 | | | | -9,832,750.00 | -167,250.00 | |
| 223 PWC DISCOUNT NOTES 19 4371/26/06 07/24/06 MAT 4:854 224 PEDERAL HOWE LOAN DISC 19 407/24/06 07/24/06 225 PEDERAL HOWE LOAN DISC 19 407/24/06 07/24/06 226 PEDERAL HOWE LOAN DISC 19 407/24/06 07/24/06 226 PEDERAL HOWE LOAN DISC 19 407/24/06 07/24/06 227 PEDERAL HOWE LOAN DISC 19 407/24/06 07/24/06 228 PEDERAL HOWE LOAN DISC 19 407/24/06 07/24/06 229 PEDERAL HOWE LOAN DISC 220 000000000000000000000000000000000 | ×. | | | | 08/01/06 | 90 | 4.53 | | | | 10,000,000.00 |
| 242 PEDERAL HOME LOAN DISC 19 408/10/66 0/71/10/6 MA 4.805 - 15,000,000.00 - 14,832,000.00 - 166,000.00 - 16,000.0 | | DISCOUNT NOTES | 13 | 43 | 07/18/06 | | 4 | -40,000,000.00 | -39,473,100.00 | -526,900.00 | |
| 242 PEDERAL HOWE LOAN DISC 19 49 70/96/96 MAT 4.8654 243 PRV DISCOURT NOTES 19 49 70/96/96 MAT 4.8654 248 BOA CP 19 40 70/14/06 MAT 4.8654 258 BOA CP 29 19 40 70/14/06 MAT 4.8654 259 BOA CP 29 19 40 70/14/06 MAT 4.8654 250 25,000,000.00 -24,739,795.00 250 25,000,000.00 -24,739,795.00 250 25,000,000.00 -24,779,937.50 250 25,000,000.00 -24,779,937.50 250 25,000,000.00 -24,779,937.50 250 25,000,000.00 -24,779,937.50 250 25,000,000.00 -24,779,937.50 250 25,000,000.00 -24,779,937.50 250 25,000,000.00 -24,779,937.50 250 25,000,000.00 -24,779,937.50 250 25,000,000.00 -24,779,937.50 250 25,000,000.00 -24,779,937.50 250 250 250,000,000.00 -24,779,937.50 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 250 25 | ~ | | | | 08/01/06 | 90 | 4.85 | 4 | | | 40,000,000.00 |
| 123 BOA CP 124 J FINC DISCOURT NOTES 125 J 60/11/06 07/11/06 126 J 60/11/06 07/11/06 127 J 60/11/06 07/11/06 126 J 60/11/06 07/11/06 127 J 60/11/06 07/11/06 128 DOA CP 129 J 60/11/06 07/11/06 120 J 60/11/06 120 J 60/11/06 07/11/06 120 J 60/11/06 120 | 41242 FEDE | RAL HOME LOAN DISC | | 43 | 90/50/10 | | | -15,000,000.00 | -14,832,000.00 | -168,000.00 | |
| 1243 FNC DISCOURT NOTES 19 40 711/106 0 07/11/106 MAT 4.8610 -50.000.00.00 -44.793.98.750.00 -601.2550.00 -60 | ^ | | | | 90/10/80 | 90 | 4.85 | 44 | | | 15,000,000.00 |
| 1285 BOA CP 19 4 097/10/10 6 07/11/10/06 4/862 19 4 097/10/10 6 07/11/10/06 4/862 19 4 097/10/10 6 07/11/10/06 19 4 097/10/10/06 19 4 097/10/10/06 19 4 097/10/10/06 19 4 097/10/10/06 19 10/10/10/06 19 10/10/10/06 19 10/10/10/06 19 10/10/10/06 19 10/10/10/06 19 10/10/10/06 19 10/10/10/10/06 19 10/10/10/10/06 19 10/10/10/10/06 19 10/10/10/06 19 10/10/10/06 19 10/10/10/06 10 10/10/10/06 10 10/10/10/06 10 10/10/10/06 10 10/10/10/06 10 10/10/10/06 10 10/10/10/06 10 10/10/10/06 10 10/10/10 | 41243 FMC | DISCOUNT NOTES | 1.9 | 43 | 07/11/06 | | | -50,000,000.00 | -49,398,750.00 | -601,250.00 | |
| 228 BOA CP 19 40 07/10/06 MAT 5:020 -25,000,000:00 -24,795;399-72 -266,595.28 226,595.28 226,595.28 228,000,000:00 -24,779;393-59 -220,652.50 228,000,000:00 -24,779;393-59 -220,652.50 228,000,000:00 -24,779;393-59 -220,652.50 228,000,000:00 -24,779;393-59 -220,652.50 228,000,000:00 -24,779;393-59 -220,652.50 228,000,000:00 -24,779;393-59 -220,062.50 228,000,000:00 -24,779;393-59 -220,062.50 228,000,000:00 -24,779;393-59 -220,062.50 228,000,000:00 -24,779;393-59 228,000,000:00 -24,779;393-59 228,000,000:00 -24,779;393-59 228,000,000:00 -24,779;393-39 228,000,000:00 -24,789;393-33 228,000;393-33 228,000;393 | > | | | | 08/01/06 | 90 | 4.86 | 0. | | | 50,000,000.00 |
| 285 UNION BANK CP 19 4 00/144/06 MAY 5.037 - 25,000,000.00 - 44,779,937.50220,052.50 285 UNION BANK CP 19 4 00/144/06 07/144/06 MAY 5.037 - 50.000,000.00 - 49,495.083 - 504,916.67 287 UNION BANK CP 19 4 00/1/24/06 07/24/06 MAY 1.980 - 50,000,000.00 - 69,495.083 - 504,916.67 287 BOA CD 19 4 07/24/06 07/24/06 MAY 5.089 - 50,000,000.00 - 60,000,000 - 521,111.11 288 BOA CD 19 4 07/24/06 07/24/06 MAY 5.089 - 50,000,000.00 - 60,000,000 - 521,121.11 288 BOA CD 19 4 07/24/06 07/24/06 MAY 5.089 - 50,000,000.00 - 69,495.083 - 447,111.11 288 BOA CD 19 4 07/24/06 07/24/06 MAY 5.089 - 50,000,000.00 - 49,590,000 - 541,277.78 294 BOA CD 19 4 07/24/06 07/24/06 MAY 5.039 - 50,000,000.00 - 49,590,000 - 541,277.78 294 BOA CD 19 4 07/24/06 07/24/06 MAY 5.039 - 50,000,000.00 - 49,590,000 - 447,111.11 10 07/24/06 MAY 5.039 - 50,000,000.00 - 49,545,902.78 - 447,111.11 10 07/24/06 MAY 5.039 - 50,000,000.00 - 49,545,902.78 - 447,111.11 10 07/24/06 MAY 5.039 - 50,000,000.00 - 49,545,902.78 - 447,111.11 10 07/24/06 MAY 5.039 - 50,000,000.00 - 49,545,902.78 - 449,111.11 10 07/24/06 MAY 5.039 - 50,000,000.00 - 49,545,902.78 - 449,111.11 10 07/24/06 MAY 5.039 - 50,000,000.00 - 49,545,902.78 - 449,111.11 10 07/24/06 MAY 5.039 - 50,000,000.00 - 49,545,902.78 - 449,111.11 10 07/24/06 MAY 5.039 - 549,000,000 - 49,545,902.78 - 449,102.72 - | BOA | CP | 13 | 40 | 07/10/06 | | | -25,000,000.00 | -24,793,909.72 | -206,090.28 | |
| 285 UNION BANK CP 19 40 07/14/06 MAT 5.020.000.00 -24.779,397.50 -220,062.50 0 08/04/06 07/24/06 MAT 5.020.000.00 -24.779,397.50 -220,062.50 0 08/04/06 07/24/06 MAT 5.020 -50.000.000 -04.795.081.33 -504,916.75 0 08/04/06 07/24/06 MAT 5.020 -50.000.000 -04.795.081.33 -504,916.77 0 08/04/06 07/24/06 MAT 5.020 -50.000.000 -05.000.000 -05.000.000 -522,111.11 11. | | | | | 08/01/06 | 90 | 5.07 | | | | 25,000,000.00 |
| 287 BOAC CP (2017) (201 | 41284 BOA | CP | 1.9 | 40 | 07/14/06 | | | -25,000,000.00 | -24,779,937.50 | -220,062.50 | |
| 287 BOA CD 19 46 07/24/06 MAT 45.000.000.00 -59.495.083.33 -504.916.07 287 BOA CD 19 40 07/24/06 MAT 5.031 288 BOA CD 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CD 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CD 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CD 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 MAT 5.030 289 BOA CP 19 40 07/25/06 07/25/06 07/25/06 289 BOA CP 19 40 07/25/06 07/25/06 07/25/06 289 BOA CP 19 40 07/25/06 289 BOA CP 19 40 07/25/06 07/25/06 289 BOA CP 19 40 07/25/06 289 BOA CP | ^ | | | | 08/01/06 | 90 | 5.07 | | | | 25,000,000.00 |
| 288 BOA CD 19 4 0 07/28/06 6 MAY 5.08 - 50.000,000.00 - 552.111.11 288 BOA CD 19 4 0 07/28/06 07/28/06 MAY 5.08 - 50.000,000.00 - 55.0111.11 288 BOA CD 19 4 0 07/28/06 07/28/06 MAY 5.08 - 50.000,000.00 - 56.000,000 - 54.277.78 294 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.08 - 50.000,000.00 - 49.589, 83.3 - 49.166.67 295 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.589, 83.3 - 49.166.67 295 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.589, 83.3 - 49.111.11 295 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.589, 83.3 - 49.111.11 295 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.589, 83.3 - 49.111.11 295 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.589, 83.3 - 49.111.11 296 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.599, 83.2 - 489.027.78 297 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.599, 83.3 - 49.000.00 298 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.599, 83.1 - 495.037.88 299 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.599, 83.1 - 495.037.88 299 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.599, 83.1 - 495.037.88 299 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.599, 83.1 - 495.037.88 299 BOA CP 19 4 0 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.599, 93.2 - 499.027.78 299 BOA CP 19 4 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.599, 93.8 - 11 290 444.44 4 200 MAY CP 19 4 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.599, 93.8 - 11 200 MAY CP 19 4 07/28/06 07/28/06 MAY 5.03 - 50.000,000 00 - 49.599, 93.1 - 49 | 41285 UNIC | N BANK CP | 1.9 | 46 | 07/24/06 | | | -50,000,000.00 | -49,495,083.33 | -504,916.67 | |
| 289 BOA CD 19 40 07/28/06 07/28/06 MAT 5:080 -55,000,000.00 -55,000,000.00 -552,111.11 289 BOA CD 19 40 07/28/06 07/28/06 MAT 5:080 -55,000,000.00 -55,000,000.00 -554,277.78 289 BOA CP 19 40 07/28/06 07/28/06 MAT 5:080 -55,000,000.00 -54,500,000.00 -54,577.78 295 BOA CP 19 40 07/28/06 07/28/06 MAT 5:080 -50,000,000.00 -45,500,83.33 -442,1727.78 296 BOA CP 19 40 07/28/06 07/28/06 MAT 5:030 -50,000,000.00 -45,500,83.33 -442,1711.11 297 BOA CP 19 40 07/28/06 07/28/06 MAT 5:030 -50,000,000.00 -45,500,83.33 -442,1711.11 298 BOA CP 19 40 07/28/06 07/28/06 MAT 5:030 -50,000,000.00 -49,500,83.89 -447,1111.11 298 BOA CP 19 40 07/28/06 07/28/06 MAT 5:030 -50,000,000.00 -49,500,83.89 -447,1111.11 298 BOA CP 19 40 07/28/06 07/28/06 MAT 5:030 -50,000,000.00 -49,500,83.89 -447,1111.11 298 BOA CP 19 40 07/28/06 07/28/06 MAT 5:030 -50,000,000.00 -49,500,83.89 -447,111.11 299 BOA CP 19 40 07/28/06 07/28/06 MAT 5:030 -50,000,000.00 -49,500,83.89 -447,111.11 299 BOA CP 19 40 07/28/06 07/28/06 MAT 5:030 -50,000,000.00 -49,500,83.89 -447,111.11 299 BOA CP 19 40 07/28/06 07/28/06 MAT 5:030 -50,000,000.00 -49,500,83.89 -447,111.11 290 BOA CP 19 40 07/28/06 07/28/06 MAT 5:030 -50,000,000.00 -49,500,938.11 290 BOA CP 19 40 07/28/06 07/28/06 MAT 5:030 -50,000,000.00 -49,500,938.11 290 BOA CP 19 40 07/28/06 07/28/06 MAT 5:020 -50,000,000.00 -49,49,49,44 -49 290 BOA CP 19 40 07/28/06 07/28/06 MAT 5:020 -50,000,000.00 -39,49,44 -49 290 BOA CP 19 40 07/28/06 07/28/06 MAT 5:020 -50,000,000.00 -39,49,44 -49 290 BOA CP 19 40 07/28/06 07/28/06 07/28/06 MAT 5:020 -50,000,000.00 -50,000,000.00 -39,44,44 -49 290 BOA CP 19 40 07/28/06 07/28/06 MAT 5:020 -50,000,000.00 -50,000,000.00 -39,44,44 -49 290 BOA CP 19 40 07/28/06 07/28/06 MAT 5:020 -50,000,000.00 -50,000,000.00 -39,44,44 -49 290 BOA CP 19 41 07/28/06 07/28/06 07/28/06 MAT 5:020 -50,000,000.00 -50,000,000.00 -39,44,44 -49 290 BOA CP 19 41 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 07/28/06 0 | > | | | | 08/01/06 | 90 | 5.03 | | | | 50,000,000.00 |
| 293 BOA CD 19 4 0 07/28/06 6 5,0 80 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 41287 BOA | 9 | 1.9 | 40 | 07/25/06 | | | -50,000,000.00 | -50,000,000.00 | -522,111.11 | |
| 289 BOA CD 19 40 07/28/06 07/28/06 MAT 5:080 -56,000,000.00 -56,000,000.00 -56,1277.78 (08/04/06 07/14/06 MAT 5:080 -56,000,000.00 -59,580,033.33 -449,126.67 (08/04/06 07/14/06 MAT 5:030 -56,000,000.00 -49,580,033.33 -449,126.67 (08/04/06 07/14/06 MAT 5:030 -56,000,000.00 -49,580,033.33 -449,126.07 (08/04/06 07/14/06 MAT 5:030 -56,000,000.00 -49,580,895,00 -440,126.07 (08/04/06 07/14/06 MAT 5:030 -56,000,000.00 -49,580,985,00 -440,126.07 (08/04/06 07/14/06 MAT 5:030 -56,000,000.00 -49,580,985,00 -440,126.07 (08/04/06 07/14/06 MAT 5:030 -56,000,000.00 -49,580,985,11 (08/04/06 07/14/06 MAT 5:030 -56,000,000.00 -49,580,986,11 (08/04/06 07/14/06 07/ | > | | | | 08/01/06 | 90 | 5.08 | 0 | | | 50,522,111.11 |
| 294 BOA CP 199 4 09/114/06 65 5.080 000.00 -49,580,833,33 -419,166.67 294 BOA CP 199 4 09/114/06 07/14/06 295 BOA CP 199 40 07/114/06 07/14/06 295 BOA CP 199 40 07/114/06 07/14/06 295 BOA CP 199 40 07/114/06 07/14/06 296 BOA CP 199 40 07/14/06 07/14/06 297 BOA CP 199 40 07/14/06 07/14/06 298 BOA CP 199 40 07/14/06 07/14/06 299 BOA CP 199 40 07/14/06 07/14/06 290 BOA CP 199 40 07/14/06 07/14/ | 41288 BOA | CD | 1.9 | 40 | 07/28/06 | | | -50,000,000.00 | -50,000,000.00 | -543,277.78 | |
| 1239 BOA CP 19 40 07/14/06 MAT 5.103 -50,000,000.00 -49,580,833.33 -419,166.677 - 1249 BOA CP 19 40 07/14/06 MAT 5.103 -50,000,000.00 -49,580,833.33 -419,166.677 - 1256 BOA CP 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -49,580,875.00 -440,1225.00 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -49,582,888.89 -447,1211.11 1258 BOA CP 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -49,545,902.78 -449,1225.00 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -49,540,902.79 -449,121.11 1258 BOA CP 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -49,540,902.79 -489,121.10 - 19 40 07/16/06 07/14/06 MAT 5.103 -50,000,000.00 -49,540,902.70 - 19 40 07/16/06 07/14/06 MAT 5.103 -50,000,000.00 -49,540,902.70 - 19 40 07/16/06 07/14/06 MAT 5.103 -50,000,000.00 -49,140,90 - 19 40 07/16/06 07/14/06 MAT 5.103 -50,000,000.00 -49,140,000.00 - 19 40 07/16/06 07/14/06 MAT 5.103 -50,000,000.00 -49,140,000.00 - 19 40 07/16/06 07/14/06 MAT 5.103 -50,000,000.00 -19,140,000.00 - 19 40 07/16/06 07/14/06 MAT 5.103 -50,000,000.00 -19,140,000.00 - 19 40 07/16/06 07/14/06 MAT 5.103 -50,000,000.00 -50,000,000.00 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -50,000,000.00 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -19,140,141 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -50,000,000.00 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -19,140,141 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -19,140,141 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -19,140,141 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000.00 -19,140,141 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000 -50,000,000.00 -19,144,141 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000 -50,000,000.00 -19,144,141 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000 -50,000,000.00 -19,144,141 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000 -50,000,000 -19,144,141 - 19 40 07/14/06 07/14/06 MAT 5.103 -50,000,000 -50,000,000 -19,144,141 - 19 40 07/14/06 MAT 5.103 -50,000,000 -50,000,000 -19,144,141 - 19 40 07/14/06 MAT 5.103 -50,000,000 -50,000,000 -19,1 | ^ | | | | 08/01/06 | 90 | 5.08 | | | | 50,543,277.78 |
| 1295 BOA CP | 41293 BOA | CP | 19 | 40 | 07/14/06 | | | -50,000,000.00 | -49,580,833.33 | -419,166.67 | |
| 294 BOA CP 19 40 07/17/06 BAYT 5130 -550,000,000.00 -49,559,875.00 -440,125.00 -40,125.0 | ~ | | | | 90/10/80 | 90 | 5.07 | 3 | | | 50,000,000.00 |
| 286 BOA CP 109/10/10/06 07/11/10/06 5.030 -50.000,000.00 -49.552.888.89 | 41294 BOA | CP | 13 | 40 | 07/17/06 | | | -50,000,000.00 | -49,559,875.00 | -440,125.00 | |
| 295 BOA CP 19 40 07/18/06 BAT 5.05 - 50.000,000.00 - 49.552,888.89 447,111.11 296 BOA CP 19 40 07/18/06 07/18/06 BAT 5.075 297 BOA CP 19 40 07/18/06 07/18/06 BAT 5.075 297 BOA CP 19 40 07/18/06 07/18/06 BAT 5.076 297 BOA CP 19 40 07/18/06 07/18/06 BAT 5.076 298 BOA CP 19 40 07/18/06 07/28/06/28/06/28/06/28/06/28/06/28/06/28/08/08/08/08/08/08/08/08/08/ | × | | | | 08/01/06 | 90 | 5.07 | 2 | | | 50,000,000.00 |
| 296 BOA CP 19 4 09/11/90 07/13/90 6 5 .030 5 .000,000.00 -49,545,902.78 | 41295 BOA | CP | 19 | 40 | 07/18/06 | | | -50,000,000.00 | -49,552,888.89 | -447,111.11 | |
| 297 BOA CP 19 40 07/13/06 BAT 5.020 -50.000,000.00 -49,545,902.78 -4545,097.22 -60.000/12/06 BAT 5.020 -50.000,000.00 -49,545,902.78 -4545,097.22 -60.000/12/06 BAT 5.020 -50.000,000.00 -49,510,972.22 -499,027.78 -60.000/12/06 BAT 5.080 -5.080 -60.000.00 -49,510,972.22 -499,027.78 -60.000/12/06 BAT 5.080 -5.080 -60.000.00 -49,510,972.22 -499,027.78 -60.000/12/06 BAT 5.080 -5.080 -60.000.00 -49,500,986.11 -496,011.89 -60.000.000 -69,500,000.00 -59,500,000.00 -59,500,000.00 -59,000,00 | >- | | | | 08/01/06 | 90 | 5.07 | | | | 50,000,000.00 |
| 19 00/01/06 07/24/06 MT 5.030 -55,000,000.00 -49,510,972.22 -499,027.78 19 00/01/06 07/24/06 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04/04 19 00/01/04/04 | 41296 BOA | CP | 19 | 40 | 07/13/06 | | | -50,000,000.00 | -49,545,902.78 | -454,097.22 | |
| 299 BOA CP 19 40 07/24/06 MAT 5.103 -55,000,000.00 -49,510,972.22 -489,027.78 BOA CP 08/04/24/06 MAT 5.103 -55,000,000.00 -49,510,972.22 -489,027.78 BOA CP 19 40 07/24/06 MAT 5.103 -55,000,000.00 -49,501,986.11 -495,011.89 BOA CP 19 40 07/24/06 07/24/06 MAT 5.103 -55,000,000.00 -49,497,000.00 -503,000.00 | > | | | | 08/01/06 | | | | | | 80,000,000.00 |
| 239 BOA CP 19 007/25/06 07/24/06 T 5.030 50.000,000.00 49,501,386.11 496,011.89 | 41297 BOA | CP | 13 | 40 | 07/24/06 | | | -50,000,000.00 | -49,510,972.22 | -489,027.78 | |
| 299 BOA CP 19 40 07/25/06 07/25/06 MAT 5/103 -55,000,000,00 -49,504,986.11 -495,011.89 0/104/06 07/25/06 07/25/06 MAT 5/103 -50,000,000 00 -49,497,000.00 -501,000.00 00 0/104/06 07/25/06 MAT 5/103 -50,000,000.00 -49,497,000.00 -501,000.00 00 0/104/06 07/25/06 MAT 5/103 -50,000,000.00 -49,497,000.00 -501,000.00 00 0/104/06 07/22/06 MAT 5/103 -50,000,000.00 -49,497,001.89 -501,000.00 00 0/104/06 07/22/06 MAT 5/103 -50,000,000.00 -49,490,011.89 -501,000.00 00 0/104/06 07/22/06 MAT 5/103 -50,000,000.00 -50,000,000.00 -311,638.89 0/104/06 07/22/06 MAT 5/103 -50,000,000.00 -50,000,000.00 -314,44444444444444444444444444444444444 | ^ | | | | 08/01/06 | 90 | 5.08 | | | | 50,000,000.00 |
| 190 BOA CP 190 07/26/06 07/26/06 TS 5.030 -59,000,000.00 -49,497,000.00 -503,000.00 -603,0 | 41298 BOA | CP | 13 | 40 | 07/25/06 | | 5.03 | -50,000,000.00- | -49,503,986.11 | -496,013.89 | |
| 1300 BOA CP 19 40 07/26/06 07/26/06 MAXT 5.081 -50,000,000.00 -49,497,000.00 -503,000.00 - | y | | | | 08/01/06 | | | | | | 50,000,000.00 |
| 1300 BOA CP 19 409/10/10 07/24/06 5.038 5.038 5.039 5.049.988.11 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | 41299 BOA | CP | 19 | 40 | 07/26/06 | | | -50,000,000.00 | -49,497,000.00 | -503,000.00 | |
| 1300 BOA CP | Y | | | | 08/01/06 | 90 | 5.08 | 1 | | | 50,000,000.00 |
| 130 WFP CD 100 V/27/006 5.020 55.000,000.00 550.000.000.00 1341,618.89 67/00/00 07/0 | 41300 BOA | CP | 19 | 40 | 07/27/06 | | | -50,000,000.00- | -49,490,013.89 | -509,986.11 | |
| 1301 WFB CD 19 41 07/10/106 07/03/06 MAYT 5.020 -50,000,000.00 -50,000,000.00 -341,618.89 (100.000 100.000 100.000 100.000 100 100 | y | | | | 08/01/06 | 90 | 5.083 | 2 | | | 54,000,000.00 |
| 1302 WFB CD 19 41 07/11/06 07/10/06 MAT 5.020 50,000,000.00 .50,000,000.00 -390,444.34 08/01/06 07/10/06 MAT 5.020 50,000,000.00 -50,000,000.00 1390,444.34 10.07/11/06 07/11/06 MAT 5.020 .50,000,000.00 600,000.00 61.167 | 41301 WFB | CD | 19 | 4.2 | 07/03/06 | | | -50,000,000.00 | -50,000,000.00 | -341,638.89 | |
| 1302 WFB CD 19 41 077/10/06 07/10/06 MRT 5.022 -50,000,000.00 -50,000,000.00 -390,444.44 08/01/06 07/11/06 07/11/06 07/11/06 MRT 5.020 -50,000,000.00 -50,000,000.00 19 41 07/11/06 07/11/06 MRT 5.020 -50,000,000.00 -50,000,000.00 | Y | | | | 08/01/06 | 90 | 5.020 | | | | No. 141 c 18 cm |
| 1303 WPB CD 19 41 07/11/06 07/11/06 MAT 5.020 -50,000,000.00 -50,000,000.00 +++.414 ++ | 41302 WFB | CD | 13 | 4.1 | 07/10/06 | | | -50,000,000.00 | -50,000,000.00 | -390,444.44 | |
| 1303 WFB CD 19 41 07/11/06 07/11/06 MAT 5.020 -50,000,000.00 -50,000,000.00 | ٨. | | | | 08/01/06 | | 5.020 | | | | |
| | 41303 WFB | CD | 1.9 | 4.2 | 07/11/06 | | 5.020 | | -50,000,000.00 | | |



С FRANCISC SAN 0 CITY/COUNTY

4 1 5 - 5 5 4 - 4 4 8 DETAIL TRANSACTION REPORT - FIXED INCOME 07/01/06 TO 07/31/06 SETTLEMENT DATE BASIS DANIEL DALY MR.

PAGE: 2 RUN: 08/02/06 00:00:51 (GAIN) /LOSS 50,495,027.78 50,000,000.00 49,985,833.33 50,341,638.89 50,474,111.11 45,000,000.00 (TNTEREST) PREM / (DISC) AMORT/ (ACCRET) -495,027.78 -421,944.44 -388,708.33 -214,847.22 -169,798.61 -145,250.00 -341,638.89 -474,111.11 -40,133.33 -49,578,055.56 -49,597,652.78 402,347.22 -25,000,000.00 -24,785,152.78 25,000,000.00 -24,854,750.00 -50,000,000,000 -50,000,000,000 -50,000,000.00 -50,000,000.00 -50,000,000.00 -50,000,000.00 -20,000,000.00 -19,864,977.78 BOOK VALUE -50,000,000.00 -50,000,000.00 -25.000.000.00 -24.830,201.39 -40,000,000.00 -39,834,000.00 -25,000,000.00 -24,848,444.44 -50,000,000.00 -49,667,333.33 -50,000,000.00 -49,699,000.00 -50,000,000.00 -49,805,166.67 -9,959,866.67 -45,000,000.00 -44,955,637.50 -45,000,000.00 -44,936,625.00 ORIGINAL FACE -50,000,000.00 -50,000,000.00 PAR VALUE POOLED FUNDS 066 066 .980 5.009 5.020 096 990 070 900 5.020 .980 5,040 5.010 1.580 TXN COUPON TYP YIELD MAT MAT MAT MAT MAT MAT MAT MAT MAT 07/12/06 07/12/06 07/14/06 07/31/06 90/50/60 07/19/06 07/24/06 07/25/06 07/26/06 07/11/06 07/25/06 90/11/00 90/11/10 90/50/00 90/50/10 90/90/60 07/25/06 90/20/20 00/17/00 90/50/10 07/12/06 90/11/00 07/05/06 07/05/06 07/12/06 07/24/06 07/25/06 100 MATURITY TRADE/ SETTLE FUND: 07/05/06 08/01/06 90/10/80 07/24/06 07/26/06 07/11/06 08/01/06 07/25/06 08/01/06 08/22/06 07/25/06 90/10/80 07/11/06 90/10/80 07/14/06 07/14/06 07/11/06 08/01/06 07/05/06 08/01/06 01/05/06 08/01/06 07/12/06 08/01/06 07/14/06 07/31/06 90/10/80 90/61/10 07/25/06 90/90/20 90/10/10 90/10/80 CASH DATE /ENTRY 46 87 40 RROK 44 41 4.1 RANK 41308 FEDERAL HOME LOAN DISC 41324 FEDERAL HOME LOAN DISC 41328 FEDL HOME LOAN BK CONS 41342 FEDERAL HOME LOAN DISC HOME LOAN DISC 41329 FEDERAL NATL MTG ASSN 41307 FNMA DISCOUNT NOTES 41331 FNMA DISCOUNT NOTES 41333 FMC DISCOUNT NOTES 41341 FMC DISCOUNT NOTES DESCRIPTION/POOL# 41338 TREASURY BILLS * ACTIVE TRANSACTIONS 41322 UNION BANK CP 41309 UNION BANK CP 41313 UNION BANK 41310 US BANK

41315 WFB CD

41316 WFB CD

41304 WFB CD

ANI TISER 41317 WFB CD



CITY/COUNTY OF SAN FRANCISCO

MR. DANIEL DALY 415-554-4487

DETAITRANAACTON REPORT - FIXED INCOME

OTALOG TO 07/31/06

SETTLEMBRY DATE BASIS M R

* ACTIVE TRANSACTIONS *

RUN: 08/02/06 00:00:51

| | | | | FUND | 100 POOLED | | POOLEI | POOLED FUNDS | | | |
|-----------|-------------------------------------|------|------|--------------------|-------------------|--------|--------|----------------------------|---|---|----------------------------|
| # | DESCRIPTION/POOL# | BANK | BROK | MATURITY /ENTRY | TRADE/ | TYN CO | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE (INTEREST PREM / (DISC) AMORT/ (ACCRET | (INTEREST) AMORT/ (ACCRET) | (GAIN) /LOSS SETTLEMENT |
| 1 | | 1 | - | | | 1 | | | | 1 | |
| 41347 B | BOA CP | 13 | 40 | 08/15/06 | 07/05/06 | PURC | 5.280 | 35,000,000.00 | 34,789,533.33 | | -34,789,533.33 |
| 41348 BOA | OA CP | 19 | 40 | 08/31/06 | 07/05/06 | PURC | 5.320 | 35,000,000.00 | 34,705,183.33 | | -34.705.183.33 |
| 4 9 F | 41349 FEDL HOME LLN MTG CORP | 1.9 | 8.7 | 01/02/07 | | PURC | 5.320 | 20,000,000.00 | 19,468,000.00 | | |
| | | | | 07/11/06 | | | 5.465 | | -532,000.00 | | -19,468,000.00 |
| 41350 WFB | IFB CD | 1.9 | 4.1 | 08/14/06 | | PURC | 5.290 | 50,000,000.00 | 50,000,000.00 | | |
| 1.7 | W A1351 REDEBAL NATI. MTG ASSN | 0 | 4.0 | 10/04/06 | 00/00/00 | PITEC | 5.290 | 45.000.000.00 | 44.411.487.50 | | -50,000,000.00 |
| 4 | | 1 | 1 | 07/11/06 | | | 5.360 | | -588,512.50 | | -44,411,487.50 |
| 41352 F | FNMA DISCOUNT NOTES | 13 | 8.7 | 01/03/07 | 07/10/06 | PURC | 5.300 | 50,000,000.00 | 48,697,083.33 | | 40 607 003 33 |
| 200 | 41353 HNTON BANK CP | 10 | 4.6 | 00/11/00 | | PITEC | 5.240 | 50.000.000.00 | 49.745.277.78 | | 00.000,700,04- |
| | | ì | | 07/11/06 | | | 5.267 | | -254,722.22 | | -49,745,277.78 |
| 54 E | 41354 UNION BANK CP | 1.9 | 46 | 08/22/06 | | PURC | 5.240 | 50,000,000.00 | 49,694,333.33 | | |
| | | | | 07/11/06 | | | 5.272 | | -305,666.67 | | -49,694,333.33 |
| 41355 WFB | FE CD | 13 | 41 | 08/14/06 | | PURC | 5.270 | 20,000,000.00 | 20,000,000.00 | | 0000000 |
| | | | | 00/11/00 | | | 5.270 | | | | -20,000,000.00 |
| 41356 WFB | FB CP | Α. | 4.1 | 08/01/06 | 07/12/06 | PURC | 0.270 | 20,000,000.00 | 49,809,694.44 | | -49 809 694 44 |
| 57 E | 41357 FEDL HOME LLN MTG CORP | 1.9 | 8.7 | 01/02/07 | | PURC | 5.300 | 50,000,000,00 | 48,704,444,44 | | |
| | | | | 07/11/06 | | | 5.441 | | -1,295,555.56 | | -48,704,444.44 |
| 41358 WFB | WFB CD | 1.9 | 4.1 | 08/14/06 | | PURC | 5.270 | 50,000,000.00 | 50,000,000.00 | | |
| | | | | 07/11/06 | | | 5.270 | | | | -50,000,000.00 |
| 59 F | 41359 FEDL HOME LN MTG CORP | 19 | 43 | 08/12/06 | | PURC | 5.180 | 40,000,000.00 | 39,815,822.22 | | |
| | | | | 07/14/06 | | | 5.204 | | -184,177.78 | | -39,815,822.22 |
| 0.9 | 41360 UNION BANK CP | 13 | 46 | 09/13/06 | | PURC | 5.300 | 20,000,000.00 | 49,506,805.56 | | |
| | | | | 07/14/06 | | | 5.353 | | -493,194.44 | | -49,506,805.56 |
| 41361 WFB | WEB CD | 12 | 4.1 | 08/22/06 | | PURC | 5.280 | 20,000,000.00 | 20,000,000.00 | | 000 |
| 0.9 | 19 41362 REDERBY, HOME LORN DISC | 0 | 0 | 07/14/06 | 07/14/06 | Datio | 087.5 | 00 000 000 00 | 39 643 055 56 | | -50,000,000.00 |
| 4 | Party with the second | 4 | | 07/18/06 | | POWG | 5 177 | | -356 944 44 | | -49.643.055.56 |
| 63 | 41363 FEDERAL HOME LOAN DISC | 1.9 | 8.7 | 01/10/07 | | PURC | 5.255 | 13.000.000.00 | 12.664.117.92 | | |
| | | | | 07/18/06 | | | 5.394 | | -335.882.08 | | -12,664,117.92 |
| 41364 BOA | SOA CP | 1.9 | 4.0 | 08/08/06 | | PURC | 5.280 | 50,000,000.00 | 49,846,000.00 | | |
| | | | | 07/18/06 | 07/18/06 | | 5.296 | | -154,000.00 | | 45,840,000,00 |
| 41165 WFB | VFB CP | 1.9 | 4.1 | 08/11/00 | 07/18/06 | PURC | 5.280 | 50,000,000.00 | 49,824,000.00 | | |
| | | | | 07/18/06 | 07/18/06 | | 5.299 | | -176,000.00 | | 42,624,000 63 |
| 41366 WFB | VFB CD | 1.9 | 4.0 | 90/80/80 | 90/81/10 | PURC | 5.300 | 50,000,000.00 | 50,000,000.00 | | |
| | | | | | 01/18/06 | | 5.300 | | | | -50,000,000.00 |
| 67 1 | 41367 FEDERAL HOME LOAN DISC | 1.9 | 4.5 | | 00/61/10 | PURC | 5.180 | 35,000,000.00 | 34,858,988.89 | | |
| 2 20 20 | ATTACK HINTON DANK CD | 0 1 | | 07/18/06 | 07/18/06 07/19/06 | | 9.201 | E0 000 000 00 | 141,011.11 | | -34,858 |
| 0 0 | JALON DAWS CF | 1 | | 08/22/06 | 07/19/06 | | 5 286 | 20,000,000,00 | 99, 551, 611.11 | | |
| | | | | 0// 10/00 | | | 4 200 | | 2 10 10 10 10 10 10 10 10 10 10 10 10 10 | | |



SAN FRANCISCO CITY/COUNTY OF MR. DANIEL DALY

415-554-4487

| 51 | SEN | | 0.0 | 26 | | 90 | 0.0 | | 33 | | 99 | | 0.0 | | 0.0 | | 0.0 | | 0.0 | | 3.3 | | 00 | | 0.0 | | 0.0 |
|---|--|-----------------------------|-------------------|------------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|----------------|---------------|----------------|-------------------|-------------------|-------------------|-----------------|---------------|-------------------|-------------------|----------------|
| PAGE: 4 | (GAIN)/LOSS SETTLEMENT | | -24,749,875.00 | -24,821,180.56 | | -49,368,993.06 | -49,264,375.00 | | -49,752,083.33 | | -49,539,305.56 | | -50,000,000.00 | | -50,000,000.00 | | -50,000,000.00 | | -29,732,000.00 | | -29,727,533.33 | | -30,000,000.08- | | -30,000,000.00 | | -50,000,000.00 |
| RUN: 08/0 | BOOK VALUE (INTEREST) PREM / (DISC) AMORT/ (ACCRET) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | BOOK VALUE M / (DISC) | 375.00 | -250,125.00 | 178,819.44 | 90.866 | -631,006.94 | -735,625.00 | 33.33 | -247,916.67 | 305.56 | -460,694.44 | 000.000 | | 00.000 | | 00.000 | | 00.000 | -268,000.00 | 533,33 | -272,466.67 | 000.000 | | 00.000 | | 00.000 | |
| | BOOK PREM / | 24,749,875.00 | -250, | -178,819.44 | 49,368,993.06 | -631,006.94 | -735, | 49,752,083.33 | -247, | 49,539,305.56 | -460, | 50,000,000.00 | | 50,000,000.00 | | 50,000,000.00 | | 29,732,000.00 | -268, | 29,727,533.33 | -272, | 30,000,000.00 | | 30,000,000.00 | | 50,000,000.00 | |
| r - FIXED INCOME 7/31/06 BASIS POOLED FUNDS | PAR VALUE ORIGINAL FACE | 25,000,000.00 | 6 | 25,000,000.00 | 50,000,000.00 | 50.000.000.00 | | 50,000,000.00 | | 50,000,000.00 | | 50,000,000.00 | | 50,000,000.00 | | 50,000,000.00 | | 30,000,000.00 | | 30,000,000.00 | | 30,000,000.00 | | 30,000,000.00 | | 20,000,000.00 | |
| m at O | COUPON | 5.220 | 5.273 | 5.187 | 5.345 | 5.413 | 5.430 | 5.250 | 5.276 | 5.350 | 5.400 | 5.390 | 5.390 | 5.280 | 5.280 | 5.350 | 5.350 | 5.360 | 5.408 | 5.360 | 5.409 | 5.420 | 5.420 | 5.420 | 5.420 | 5.420 | 5.420 |
| CAC | TYP YIELD | PURC | | FURC | PURC | PITEC | | PURC | | PURC | | PURC | | PURC | | PURC | | PURC | |
| DETAIL TRANSACTION REPORT - 1 07/01/06 TO 07/31/01 SETTLEMENT DATE BASIS FUND: 100 | TRADE/ SETTLE | 07/20/06 | 07/20/06 | 07/24/06 | 07/24/06 | 07/24/06 | 07/24/06 | 07/25/06 | 07/25/06 | 07/25/06 | 07/25/06 | 07/25/06 | 07/25/06 | 07/26/06 | 07/26/06 | 07/26/06 | 07/26/06 | 01/21/06 | 07/27/06 | 07/27/06 | 07/27/06 | 07/28/06 | 07/28/06 | 07/28/06 | 01/28/06 | 01/31/06 | 07/31/06 |
| DETAIL TRANSACTION RI 07/01/06 TG SETTLEMENT I | BROK MATURITY DATE /ENTRY | 09/27/06 07/20/06 | 07/21/06 07/20/06 | 07/27/06 07/24/06 | 10/17/06 07/24/06 | 07/27/06 07/24/06 | 07/27/06 07/24/06 | 08/28/06 07/25/06 | 07/27/06 07/25/06 | 09/25/06 07/25/06 | 07/27/06 07/25/06 | 09/22/06 07/25/06 | 07/27/06 07/25/06 | 08/10/06 07/26/06 | 07/27/06 07/26/06 | 08/28/06 07/26/06 | 07/27/06 | 09/22/00 | 07/27/06 | 09/26/06 07/27/06 | 07/27/06 07/27/06 | 10/27/06 07/28/06 | 07/27/06 | 10/30/06 | 07/27/06 07/28/06 | 11/10/06 07/31/06 | 07/28/06 |
| | | 8.7 | | 20 | 4.0 | 0.4 | | 46 | | 40 | | 40 | | 41 | | 4.2 | | 4 0 | | 4.0 | | 4.0 | | 4.0 | | 4.0 | |
| 4 E | BANK | 6 | | Α. | 1.9 | 0 | | 19 | | 1.9 | | 19 | | 1.9 | | 19 | | 19 | | 1.9 | | 13 | | 1.9 | | 13 | |
| | | ORP | | DIRC | | | | | | | | | | | | | | | | | | | | | | | |
| ACTIVE TRANSACTIONS * | DESCRIPTION/POOL# | 41370 FEDL HOME LN MTG CORP | | FEDERAL HOME LOAN DISC | BOA CP | 40 g | | UNION BANK CP | | BOA CP | | BOA CD | | WFB CD | | WFB CD | | BOA CP | | BOA CP | | BOA CD | | BOA CD | | 41383 BOA CD | |
| * ACTIV | INV # USER | 41370 | amy | amy | 41372 | amy 41373 | amy | 41374 | amy | 41375 BOA | amy | 41376 BOA | amy | 41377 WFB | amy | 41378 WFB | amy | 41379 | amy | 41380 | amy | 41381 | amy | 41382 | amy | 41383 | amy |



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|----------|-------------|-------------|----------|--|
| FRANC | 15-55 | FIXED INC | 90/ | |
| SAN | Υ 4 | REPORT - | TO 07/31 | |
| NTYOF | EL DAL | TRANSACTION | 01/01/06 | |
| CITY/COU | MR. DANI | DETAIL | | |
| | ž | | | |

PAGE: 5 RUN: 08/02/06 00:00:51 527.78 (GAIN) / LOSS -388,708.33 -937,500.00 (INTEREST) PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) 1582684384.58 -10315615.42 402,347.22 REPORT GRAND TOTALS ASSETS -49,597,652.78 BOOK VALUE ORIGINAL FACE VALUE 5.329 159300000.00 4.950 -50,000,000.00 PAR VALUE * ACTIVE TRANSACTIONS * PAR TYPE/ WEIGHTED 4.502 38)) MAT TXN# INTR PURC SALE

49,985,833.33 1592205676.39

-12516823.61

-1588344426.39

5.025 -1597000000.00

-1582684384.58 SETTLEMENT



| | 9900 | FRGE. | KUN: 08/02/06 00:00:31 |
|------------------------------|------------------------------|--|------------------------|
| CITY/COUNTY OF SAN FRANCISCO | MR. DANIEL DALY 415-554-4487 | DETAIL TRANSACTION REPORT - FIXED INCOME | 07/01/06 10 07/31/06 |

07/01/06 TO 07/31/06

* ACTIVE TRANSACTIONS *

| | BANK BROK MATURITY TRADE/ TYN COUPON PRR VALUE BOOK VALUE (DISC) AMORT/(ACCRET) SFTTLEMENT CASH DATE (BRIEK SETTLE TYP VIELD ORIGINAL PACE PREM / (DISC) AMORT/(ACCRET) SFTTLEMENT | 100,168.89 |
|--------------|--|--|
| | PAR VALUE BOOK VALUE (INTEREST) ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET) | -168.89 |
| | BOOK VALUE PREM / (DISC) | -100,000.00 -100,000.00 100,000.00 100,000.00 |
| POOLED FUNDS | PAR VALUE ORIGINAL FACE | 100,000.00 |
| 100 POOLED | XN COUPON YP YIELD | 19 60 07/16/06 07/16/06 MAT 3.800 08/10/06 07/16/06 92.800 19 60 07/16/07 07/16/06 PURC 5.630 07/21/06 07/16/06 |
| FUND: 100 | TRADE/ I | 07/16/06 07/16/06 MAT 3 08/01/06 07/16/06 07/16/07 07/16/06 PURC 5 07/21/06 07/16/06 |
| FUND | BANK BROK MATURITY TRADE/ TYN COUPON CASH DATE /ENTRY SETTLE TYP YIELD | 60 07/16/06 08/01/06 60 07/16/07 07/21/06 |
| | BANK BR CASH DA | 19 |
| | DESCRIPTION/POOL# MEMO | 40800 MISSION NATIONAL BANK my 41369 MISSION BANK CD my |
| | INV # USER | 408 amy 413 amy |



| | 6 | PAGE: / | RUN: 08/02/06 00:00:51 | |
|-------------------------|-------------------------|--|------------------------|--|
| COUNTY OF SAN FRANCISCO | ANIEL DALY 415-554-4487 | DETAIL TRANSACTION REPORT - FIXED INCOME | 07/01/06 TO 07/31/06 | S. Leffort Charles and Court of the Court of |
| CITY | MR.D | Q | | |
| | | | | |

-100,000.00 100,168.89

-168.89

SETTLEMENT

(GAIN) / LOSS

(INTEREST)

PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION)

BOOK VALUE 100,000.00 -100,000.00

ORIGINAL FACE VALUE

PAR VALUE

TYPE/ WEIGHTED
TXN# YIELD

PAR

* ACTIVE TRANSACTIONS

100,000.00 -100,000.00

5.630

3.800

PURC (MAT

| | 6 | PAGE: | RUM: 08/02/06 00:00: | | |
|----------------------------|------------------------------|--|----------------------|---------------------|--------|
| CHARACTORIE CE SAM PRANCES | MR, DANIEL DALY 415-554-4487 | DETAIL TRANSACTION REPORT - FIXED INCOME | 07/01/06 TO 07/31/06 | REPORT GRAND TOTALS | ASSETS |
| | | * | | | |



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P Daty
CHIEF INVESTMENT OFFICER

September 8, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

 $This correspondence \ and \ its \ attachments \ show \ the \ investment \ activity \ (for \ fiscal \ year \ to \ date) \ of \ the portfolios \ under \ Treasurer's \ management.$

Portfolio Statistics from July 1, 2006 to August 31, 2006:

| | Pooled | All |
|---------------------------|--------------|--------------|
| Interest Received | \$27,770,161 | \$27,770,161 |
| Total Net Earnings | \$31,214,930 | \$31,214,930 |
| Earned Income Yield | 5.123% | 5.123% |
| Average Age of Portfolio | 149 Days | 149 Days |
| | | |

Total cost of the securities on hand August 31, 2006 was \$3,510,813,017 with a market value of \$3,523,395,125 plus fixed assets accrued interests of \$12,736,290. The earned income yield for the month of August 2006 is 5.147%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of August 31, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

Enc.

DOCUMENTS DEPT.

SEP 1 8 2006

SAN FRANCISCO

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division - YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102



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MR. DANIEL DALY 415-554-448

ORTFOLIOSTATISTIC
8/01/06 THROUGH 8/31/06
ALL FUNDS

ы

PAGE: 1 RUN: 09/01/06 08:32:31

| 5.147 | | | | | NET PORTFOLIO YIELD, 365-DAY BASIS: |
|----------------------|---------|--------------------|--------------------|------------------|--|
| N/A | N/A | 308.16 | .00 | 148.54 | WEIGHTED AVERAGE DAYS TO CALL: |
| N/A | N/A | 308.16 | .00 | 148.54 | WEIGHTED AVERAGE DAYS TO MATURITY: |
| 5.203 | N/A | 5.503 | .000 | 5.202 | WEIGHTED AVERAGE YIELD AT END OF PERIOD: |
| 3,513,897,212.32 | N/A | 10,200,000.00 | .00 | 3,503,697,212.32 | CURRENT AMORTIZED BOOK VALUE: |
| 3,510,813,016.57 | N/A | 10,200,000.00 | .00 | 3,500,613,016.57 | END OF PERIOD PORTFOLIO BALANCE: |
| 5.147 | N/A | 5.493 | .000 | 5.146 | EARNED INCOME YIELD THIS PERIOD: |
| N/A 3,561,947,509.17 | N/A | 8,909,677.42 | .00 | 3,553,037,831.75 | AVERAGE DAILY PORTFOLIO BALANCE: |
| 15,570,114.61 | N/A | 41,562.59 | .00 | 15,528,552.02 | TOTAL NET EARNINGS THIS PERIOD: |
| 13,904,238.37 | N/N | 40,055.56 | .00 | 13,864,182.81 | TOTAL INCOME RECEIVED IN THIS PERIOD: |
| TOTAL | EPOSITS | ASSETS LIABILITIES | ASSETS LIABILITIES | ASSETS | |



TY COUNTY OF SAN FRANCISCO DANIEL DALY 415 554-448"

M O

T

ORTFOLIO STATISTICS 7/01/06 THROUGH 8/31/06

PAGE: 1 RUN: 09/01/06 08:38:30

ALL FUNDS

| | ASSETS LIABILITIES | | ASSETS LIABILITIES | SPOSITS | TOTAL |
|--|--------------------|------|--------------------|---------|------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 27,706,686.97 | .00 | 63,474.45 | N/A | 27,770,161.42 |
| TOTAL NET EARNINGS THIS PERIOD: | 31,149,450.80 | .00 | 65,479.48 | N/A | 31,214,930.28 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,579,768,491.12 | .00 | 7,054,838.71 | N/A | 3,586,823,329.83 |
| EARNED INCOME YIELD THIS PERIOD: | 5.123 | .000 | 5.464 | N/A | 5.123 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,500,613,016.57 | .00 | 10,200,000.00 | N/A | 3,510,813,016.57 |
| CURRENT AMORTIZED BOOK VALUE: | 3,503,697,212.32 | .00 | 10,200,000.00 | N/A | 3,513,897,212.32 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.203 | .000 | 5.503 | N/A | 5.203 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 148.54 | .00 | 308.16 | M/N | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 148.54 | .00 | 308.16 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.123 |



M C н A C OUNTY YOF S A N F S C O

FUND: T F O L I O S T A T I S 7/01/06 THROUGH 8/31/06

PAGE: 1 RUN: 09/01/06 08:38:29

POOLED FUNDS

| | ASSETS | ASSETS LIABILITIES | TIME DEPOSITS ASSETS LIABILITIES | EPOSITS | TOTAL |
|--|------------------|--------------------|----------------------------------|---------|------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 27,706,686.97 | .00 | 63,474.45 | N/A | 27,770,161.42 |
| TOTAL NET EARNINGS THIS PERIOD: | 31,149,450.80 | .00 | 65,479.48 | N/A | 31,214,930.28 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,579,768,491.12 | .00 | 7,054,838.71 | N/A | 3,586,823,329.83 |
| EARNED INCOME YIELD THIS PERIOD: | 5.123 | .000 | 5.464 | N/A | 5.123 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,500,613,016.57 | .00 | 10,200,000.00 | N/A | 3,510,813,016.57 |
| CURRENT AMORTIZED BOOK VALUE: | 3,503,697,212.32 | .00 | 10,200,000.00 | N/A | 3,513,897,212.32 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.203 | .000 | 5.503 | N/A | 5.203 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 148.54 | .00 | 308.16 | N/A | A/N. |
| WEIGHTED AVERAGE DAYS TO CALL: | 148.54 | .00 | 308.16 | N/A | N/A |
| | | | | | 1 |

NET PORTFOLIO YIELD, 365-DAY BASIS:



NR. DANIEL DALY 435-554-4487 INVESTMENT INVENTORY IIVESTRETT OUTSTANDING AS OF 8/31/06 MAJOR SORT KEY 13 TCC#

PAGE: 1 RUN: 09/01/06 08:20:50

CHARBETTERS COAS COLOR

| (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY REPORT TOTALS ASSETS | (Inv Type) 1010 PUBLIC TIME DEPOSIT .01%(C) | (Inv Type) 91 NEGOTIABLE C.D.'S 22.07%(C) | (Inv Type) 81 COMMERCIAL PAPER DISC 21.07%(C) | (Inv Type) 44 FMC DISCOUNT NOTES 5.15%(C) | (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES 8.11%(C) | (Inv Type) 41 FNMA DISCOUNT NOTES 5.15%(C) | (Inv Type) 12 TREASURY NOTES 24.60%(C) | (Inv Type) 11 TREASURY BILLS 13.56%(C) | SUMMARY DESCRIPTION |
|--|---|---|---|---|---|--|--|--|---------------------|
| FIXED | 4.31 | 5.345 | 5.28 | 5.17 | 5.13 | 5.18 | 3.98 | 4.92 | CUPN |
| 0 5.450 6 5.151 | 4.315 4.315 100.000 | 5 5.345 | 5.286 5.359 98.647 | 5.171 5.292 97.714 | 5.137 5.195 98.891 | 5.181 5.302 97.704 | 3.981 4.794 99.252 | 4.921 5.014 | N TRDNG E YIELD |
| 5.450 100.000 5.151 98.946 | 100.000 | 5.345 100.000 | 98.647 | 97.714 | 98.891 | 97.704 | 99.252 | 98.130 | PRICE |
| 10,000,000.00 | 200,000.00 | 775,000,000.00 | 750,000,000.00 | 185,000,000.00 | 288,000,000.00 | 185,000,000.00 | 870,000,000.00 | 485,000,000.00 | PAR VALUE SHARES |
| 5.450 5.450 100.000 10,000,000.00 10,000,000.00 4.906 5.151 98.946 3.549,200,000,00 3.510,813,016.57 | 200,000.00 | 775,000,000.00 | 739,856,131.96 | 180,770,809.71 | 284,806,229.04 | 180,751,731.94 | 863,495,231.95 | 475,932,881.97 | BOOK VALUE |



INVESTMENTS OUTSTANDING AS OF 08/31/06 MAJOR SORT KEY IS ICC#

MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

| 2 ATTOO | | | | A 40980 | | A 41091 | 2 416 | 41001 | W STEE | | 2 41100 | | A 41198 | | A 41197 | | A 41196 | | | SUBTO | | A 41409 | | A 41339 | | A 41428 | OTCTE W | | A 41282 | | A 41281 | A 41200 | | A 41279 | | A 41278 | | A 41427 | A 41426 | | NUMBER | INVEST |
|----------------|---------------|---------------|----------------|---------------|----------------|---------------|-------------------|---------------|------------------|---------------|----------------|---------------|----------------|---------------|---------------|-------------------|------------------|---|----------------|---------------------------------------|----------------|------------------|----------------|---------------|----------------|---------------|-------------------|---------------|---------------|----------------|---------------|-------------------|---------------|---------------|----------------|---------------|----------------|---------------|-------------------|---------------|------------------------------|-------------------------------|
| | | н | | H | , | Н | 03/29/06 12/31/06 | 3 | 1- | 3 | Þ | 3 | 30 | | н | 03/29/06 12/31/06 | 6 T NOTE (98.20) | | | SUBTOTAL (Inv Type) 11 TREASURY BILLS | | 9 TREASURY BILLS | | TR | | T.R | 05/26/06 11/24/06 | | TR | | H | 05/11/06 11/09/06 | | TR | | TR | | I R | OB/38/OF D9/14/OF | | PURC | DESCRIPTION |
| | | 912828EP1 | | 912828DY3 | | 912828DJ6 | | 912828DF4 | DING SOLUTION TO | 910808DF4 | | 010808DE4 | 210202021 | | 912828DF4 | | 912828DF4 | | | 1.0 | | 912795YS4 | | 912795YK1 | | 912795YF2 | 0.00 | 910795750 | 912795YD7 | | 912795YD7 | 0 10000 | 912795VD7 | 912795107 | | 912795YD7 | | 912795XV8 | 040100000 | 912795XV8 | | CUSIP |
| | 40 | 19 | 40 | 19 | 40 | 19 | 40 | 19 | 40 | 10 | 8 7 | 10 | 20 1 | 43 | L L | 43 | 19 | | | 13.63% (M) | 87 | 19 | 40 | 19 | 40 | 19 | 40 | 10 | 19 | 43 | 19 | 4 1 | 10 | 2 L | 43 | 19 | 40 | 19 | 40 | 101 | BROK | BANK |
| | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | TUU | 000 | 100 | | | _ | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | D 0 0 | 000 | 100 | 000 | 100 | 000 | 100 | SAFE | |
| | 4.6110 | 4.2500 | 4.5056 | 3.6250 | 4.5879 | 3.1250 | 4.8823 | 3.0000 | 4.8823 | 3.0000 | 4.8876 | 3 0000 | 4 8876 | 2 0000 | 4.0000 | 4.8769 | 3.0000 | | 5.0136 | 4.9207 | 5.1005 | 4.9750 | 5.1612 | 5.0300 | 5.0311 | 4.9700 | 4.9351 | 4.8150 | 4.8175 | 4.9378 | 4.8175 | 4.9378 | 4 8175 | 4.81/5 | 4.9378 | 4.8175 | 5.0972 | 5.0850 | 5.0972 | 5.0850 | YTM TR | CPN RATE |
| 12,0/2,000.00 | 10 075 000 00 | 20,000,000.00 | 24,657,226.56 | 25,000,000.00 | 24,646,484.38 | 25,000,000.00 | 49,306,640,63 | 50.000.000.00 | 49,306,640,63 | 50.000.000.00 | 49.304.687.50 | 50.000.000.00 | 49.304.687.50 | E0 000,000.70 | 40 300 503 35 | 49,308,593.75 | 50,000,000.00 | | 475,932,881.97 | 485,000,000.00 | 29,262,041.67 | 30,000,000.00 | 48,728,527.78 | 50,000,000.00 | 49,392,555.56 | 50,000,000.00 | 34,148,012.50 | 35.000.000.00 | 20,000,000.00 | 48,782,243.06 | 50,000,000.00 | 48,782,243.06 | 50.000.000.00 | 48 782 243 06 | 48,782,243.06 | 50,000,000.00 | 49,879,937.50 | 50,000,000.00 | 49,879,937.50 | 50.000.000.00 | ВООК | PAR/SHARES |
| 99.18750000000 | | 19,837,500.00 | 98.84375000000 | 24,710,937.50 | 99.18750000000 | 24,796,875.00 | 99.28125000000 | 49,640,625,00 | 99.28125000000 | 49.640.625.00 | 99.28125000000 | 49.640.625.00 | 99.28125000000 | 49 640 635 00 | 49,640,623.00 | 99.28125000000 | 49,640,625.00 | 1 | 99.05412400000 | 480,412,500.00 | 97.84375000000 | 29,353,125.00 | 98.53125000000 | 49,265,625.00 | 98.87500000000 | 49,437,500.00 | 98.87500000000 | 34.606.250.00 | 19,812,500.00 | 99.06250000000 | 49,531,250.00 | 99.06250000000 | 49.531.250.00 | 49,531,250.00 | 99.06250000000 | 49,531,250.00 | 99.81250000000 | 49,906,250.00 | 99.81250000000 | 49,906,250,00 | MARKET PRICE | MARKET VALUE |
| | SUNGARD | 215,983.61 | SUNGARD | 155,146.06 | SUNGARD | 67,934.78 | SUNGARD | 256,793.48 | SUNGARD | 256.793.48 | SUNGARD | 256.793.48 | SUNGARD | 256 793 48 | 230, 733.90 | SUNGARD | 256,793.48 | 1 | | 4,440,263.89 | SUNGARD | 74,625.00 | SUNGARD | 496,013.89 | SUNGARD | 27,611.11 | SUNGARD | 458,762,50 | 302,431.95 | SUNGARD | 756,079.86 | SUNGARD | 756.079.86 | SUNGARD | SUNGARD | 756,079.86 | SUNGARD | 28,250.00 | SUNGARD | 28,250.00 | PRICE SOURCE | CURR ACCR INT |
| | -37,500.00 | | | 53,710.94 | | 150,390.62 | | 333,984.37 | | 333,984.37 | | 335.937.50 | | 225 927 50 | 006,001.60 | | 332,031.25 | 1 1 1 1 1 | -35,520.85 | 74,874.99 | | 16,458.33 | | 41,083.33 | | 17,333.33 | -525.00 | B . O B E . | 100017 | -7,072.92 | | -7,072.92 | | -7.072.92 | -7,072.92 | | -1,937.50 | | -1,937.50 | | PRICE SOURCE UNREALIZED LOSS | CURR ACCR INT UNREALIZED GAIN |



B DANTET DALLY 415 554 44487 INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 08/31/06 MAJOR SORT KEY IS ICC#

PAGE: 2 RUN: 09/01/06 08:20:53

CUSIP BANK FUND CPN RATE P

| | SUNGARD | 99.9431111111 | 49.643.055.56/ | 5.1770 | 000 | 9 1 | 01000000 | A 41362 PEDERAL HOME DOAN DISC NOIDS | 30 |
|-------------------------------|---------------|----------------|---|-----------|-------|-----------|-----------|--|-----|
| 111.12 | BB BBE BCE | 49 971 555 56 | # O O O O O O O | 7400 | 100 | 10 | 212205560 | | , |
| | | | 1 | 1 1 1 1 1 | | | | | |
| -22,291.67 | | 98.57324300000 | 180,751,731.94 | 5.3020 | | | | | |
| 35,316.67 | 1,595,743.06 | 182,360,500.00 | 185,000,000.00 | 5.1810 | _ | 5.18% (M | | SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES | |
| -24,431.01 | OFRECE | 97.52000000000 | 48,135,166.67 | 5.2041 | 000 | 40 | | 05/31/06 02/23/07 | |
| | 647, 125.00 | 48,760,000.00 | 50,000,000.00 | 5.0100 | 100 | 19 | 313588CF0 | A 41321 FNMA DISCOUNT NOTES | × |
| | UPRICE | 98.23000000000 | 48,697,083.33 | 5.4418 | 000 | 87 | | 07/10/06 01/03/07 | |
| 27,777.78 | 390,138.89 | 49,115,000.00 | 50,000,000.00 | 5.3000 | 100 | 19 | 313588AC9 | A 41352 FMMA DISCOUNT NOTES | ъ |
| | UPRICE | 98.83000000000 | 24,696,006.94 | 5.2134 | 000 | 87 | | | |
| 763.89 | 10,729.17 | 24,707,500.00 | 25,000,000.00 | 5.1500 | 100 | 19 | 313589Q48 | A 41432 FUMA DISCOUNT NOTES | Þ |
| | UPRICE | 99.53000000000 | 44,411,487.50 | 5.3601 | 000 | 40 | | | |
| 6,712.50 | 370,300.00 | 44,788,500.00 | 45,000,000.00 | 5.2900 | 100 | 19 | 313589J38 | A 41351 FEDERAL NATL MTG ASSN DISC N | Þ |
| | UPRICE | 99.93000000000 | 14,811,987.50 | 5.1344 | 000 | 40 | | | |
| 62.50 | 177,450.00 | 14,989,500.00 | 15,000,000.00 | 5.0700 | 100 | 19 | 313589E74 | A 41326 FNMA DISCOUNT NOTES | Dr. |
| | | | | 1 1 1 | | | | | |
| -467,302.25 | | 99.45240700000 | 863,495,231.95 | 4.7944 | | | | | |
| 2,208,007.80 | 9,868,669.27 | 865,235,937.50 | 870,000,000.00 | 3.9810 | _ | 24.56% (M | 24 | SUBTOTAL (Inv Type) 12 TREASURY NOTES | |
| -15,625.00 | SUNGARD | 99.62500000000 | 49,828,125.00 | 4.8073 | 000 | 40 | | 03/31/06 03/31/08 | |
| 1 | 9/3,019.13 | #3,012,500.00 | 50,000,000.00 | 4.5250 | TOO | T | 628828216 | A 41217 T NOTE (99.21) | Þ |
| -15,625.00 | SUNGARD | 99.62500000000 | 49,828,125.00 | 4.8073 | 000 | 40 | | 03/31/06 03/31/08 | |
| | 973,019.13 | 49,812,500.00 | 50,000,000.00 | 4.6250 | 100 | 19 | 912828EZ9 | A 41216 T NOTE (99.21) | Þ |
| -15,625.00 | SUNGARD | 99.62500000000 | 49,828,125.00 | 4.8073 | 000 | 43 | | | |
| | 973,019.13 | 49,812,500.00 | 50,000,000.00 | 4.6250 | 100 | 19 | 912828EZ9 | A 41215 T NOTE (99.21) | Þ |
| -15,625.00 | SUNGARD | 99.62500000000 | 49,828,125.00 | 4.8073 | 000 | 43 | | | |
| | 973,019.13 | 49,812,500.00 | 50,000,000.00 | 4.6250 | 100 | 19 | 912828EZ9 | A 41214 T NOTE (99.21) | ъ |
| -15,625.00 | SUNGARD | 99.62500000000 | 49,828,125.00 | 4.8073 | 000 | 8 9 | | | 0 |
| | 973,019.13 | 49,812,500.00 | 50,000,000,00 | 4.6250 | 100 | 19 | 912828EZ9 | A 1013 T NOTE (99 01) | , |
| -15,625.00 | SUNGARD | 99.62500000000 | 49.828.125.00 | 4.8073 | 000 | 4 1 | 01404040 | A 41212 I NOIE (55.21) | 2 |
| -10,020.00 | 973 019 13 | 49 810 500 000 | 50 000 000 00 | 4 6050 | 100 | 10 | 077000070 | 3 | , |
| -15 625 00 | 973,019.13 | 49,812,500.00 | 50,000,000.00 | 4.6250 | 100 | 19 | 912828EZ9 | A 41211 T NOTE (99.21) | × |
| -15,625.00 | SUNGARD | 99.62500000000 | 49,828,125.00 | 4.8073 | 000 | 87 | | 03/31/06 03/31/08 | |
| | 973,019.13 | 49,812,500.00 | 50,000,000.00 | 4.6250 | 100 | 19 | 912828EZ9 | A 41210 TREASURY NOTES (99.21) | b |
| -30,468.75 | SUNGARD | 99.62500000000 | 14,974,218.75 | 4.7161 | 000 | 8 1 | | 02/28/06 02/29/08 | 2 |
| 1 | 1 916 44 | 14 943 750 00 | 15 000 000 00 | 4 6050 | 100 | 10 | cvascecta | 3 | |
| -30.468.75 | SUNGARD | 19 62500000000 | 14 974 218 75 | 4.0250 | D D D | 2 14 | 912828E12 | A 41137 T NOTE (99.27) | 100 |
| -30,468.75 | SUNGARD | 34 843 750 00 | 15 000 000 00 | 4.7161 | 000 | 4 40 | | | |
| | 1,916.44 | 14,943,750.00 | 15,000,000.00 | 4.6250 | 100 | 19 | 912828EY2 | A 41136 T NOTE (99.27) | 30 |
| -30,468.75 | SUNGARD | 99.62500000000 | 14,974,218.75 | 4.7161 | 000 | 43 | | 02/28/06 02/29/08 | |
| | 1,916.44 | 14,943,750.00 | 15,000,000.00 | 4.6250 | 100 | 19 | 912828EY2 | A 41135 T NOTE (99.27) | > |
| -30,468.75 | SUNGARD | 99.62500000000 | 14,974,218.75 | 4.7161 | 000 | 40 | | 02/28/06 02/29/08 | |
| | 1,916.44 | 14,943,750.00 | 15,000,000.00 | 4.6250 | 100 | 19 | 912828EY2 | A 41134 T NOTE (99.27) | 9 |
| TARCE GOORGE ONNERDER EGGS | TARCE GOORGE | PARADE TALCE | 4000 | NI MII | SAPE | BROK | | NUMBER PURCHASE MATURITY DATE | |
| CURR ACCR INT UNREALIZED GAIN | CURR ACCR INT | MARKET VALUE | PAR/SHARES | CPN RATE | | BANK | CUSIP | DESCRIPTION | |
| | | | | | | | | | |

07/17/06 09/05/06

87 000 5.1770 49,643,055.56/ 99.94311111111

SUNGARD



M.R. D.A.N.I.E.L. D.A.L.Y. 4.15-5.5.4-4.4.8.7 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 3 RUN: 09/01/06 08:20:53

INVESTMENTS OUTSTANDING AS OF 08/31/06 MAJOR SORT KEY IS ICC#

| | Þ | | Þ | > | , | Þ | | Þ | > | , | Þ | | | | | Þ | Þ | | A | | Þ | : | ь | Þ | | | | Þ | > | 9 | Þ | | > | > | , | 3 | , | |
|-------------------|---------------|----------------|---------------|----------------------|-------------------|---------------|-------------------|---------------|-------------------|-------------------|---------------------|---|---|----------------|-------------------|-----------------------------|-------------------|-----------------|--------------------|-------------------|--------------------|----------------|------------------------------|--------------------------|----------------|--------------------------------------|-------------------|------------------------------|-------------------|-------------------|------------------------------|-------------------|------------------------------|-------------------|------------------------------|-------------------|------------------------------|--|
| | 41411 B | | 41423 U | OUTSTE | | 41380 B | | 41379 B | O CLOTE | | 41360 U | | SUBTOTAL | | | 41357 F | 41349 F | | 41320 F | | 41319 F | | 41370 F | 41327 F | 0.000 | SUBTOTAL | | 41363 F | A FA U F | | 41430 F | | 41429 F | 111111 | | A TOLL P | | INVEST |
| 08/14/06 10/11/06 | BOA CP | | UNION BANK CP | 08/14/06 10/03/06 | 07/27/06 09/26/06 | BOA CP | 07/27/06 09/25/06 | BOA CP | 07/25/06 09/25/06 | 07/14/06 09/19/06 | 41360 UNION BANK CP | | SUBTOTAL (Inv Type) 44 RMC DISCOUNT NOTES | | 07/10/06 01/02/07 | FEDL HOME LLN MTG CORP DISC | D7/06/06 01/03/07 | | FMC DISCOUNT NOTES | 05/30/06 11/21/06 | EMC DISCOUNT NOTES | | PEDI HOME IN MTG CORP DISC N | 41327 FMC DISCOUNT NOTES | | (Inv Type) 43 FEDERAL HOME LOAN DISC | 07/17/06 01/10/07 | FEDERAL HOME LOAN DISC NOTES | 08/28/06 11/24/06 | 08/28/06 II/22/06 | FEDERAL HOME LOAN DISC NOTES | 08/28/06 11/17/06 | FEDERAL HOME LOAN DISC NOTES | 08/16/06 10/26/06 | ETHERAL HOME LOAN DISC NOTES | 07/24/06 09/13/06 | EEDERAL HOME LOAN DISC NOTES | DESCRIPTION PURCHASE MATURITY DATE |
| | 0660P1KB6 | | 90485LK31 | TOTAL DESCRIPTION OF | 154138706 | 0660P1JS1 | | 0660P1JR3 | 0000 2020 | 066001.703 | 90485LJK5 | | | | | 313396AB9 | COMOCCIC | | 313397U90 | | 313397Q38 | | 313397H46 | 313397E23 | | | | 313384AK5 | | 990385515 | 313385041 | | 313385P75 | | 313385L95 | | 313385F50 | CUSIP |
| 40 | 19 | 46 | 19 | 46 | 40 | 19 | 40 | 19 | 40 | 1 40 | 19 | | 5. L88 (M | | 87 | 19 | 87 | 2 9 | 19 | 8.9 | 19 | 87 | 19 | 19 | | 8.10% (M | 87 | 19 | 69 | 19 | 19 | 40 | 19 | 87 | 19 | 8.7 | 19 | BANK |
| 000 | 100 | 000 | 100 | 000 | 1000 | 100 | 000 | 100 | 000 | 100 | 100 | | , | | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 000 | 100 | 100 | | _ | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | FUND |
| 5.3172 | 5.2720 | 5.2722 | 5.2400 | 5.2784 | 5.409L | 5.3600 | 5.4083 | 5.3600 | 5.3998 | 7.500 | 5.3000 | 1 | 5.2915 | | 5.4410 | 5.3000 | 5.4654 | 0.000 | 5.0500 | 5.1771 | 5.0500 | 5.2728 | 5.2200 | 5.0600 | 5.1950 | 5.1373 | 5.3944 | 5.2550 | 5.2003 | 5.1350 | 5.1350 | 5.2001 | 5.1400 | 5.1518 | 5.1000 | 5.1871 | 5.1500 | CPN RATE |
| 49,575,311.11. | 50,000,000.00 | 24,847,166.67 | 25,000,000.00 | 39.708.888.89 | 40 000 000 00 | 30,000,000.00 | 29,732,000.00 | 30,000,000.00 | 49,539,305.56 | 50,000,000.00 | 50,000,000.00 | | 180,770,809.71 | | 48,704,444.44 | 50,000,000.00 | 19.468,000.00 | 29, 253, 020.83 | 25,000,000.00 | 48,772,569.44 | 50,000,000.00 | 24,749,875.00/ | 25,000,000.00 | 15,000,000.00 | 284,806,229.04 | 288,000,000.00 | 12,664,117.92 | 13,000,000.00 | 49,372,388.89 | 50.000.000.00 | 50,000,000.00 | 49,421,750.00 | 50,000,000.00 | 49,497,083.33 | 50,000,000.00 | 24.821.180.56 | 25,000,000.00 | PAR/SHARES BOOK |
| 99.413333333333 | 49,706,666.67 | 99.53066666667 | 24,882,666.67 | 99.53066666667 | 39 812 266 67 | 29,890,000.00 | 99.64800000000 | 29,894,400.00 | 99.64800000000 | 49.824.000.00 | 49,868,000.00 | | 98.74397300000 | 100 676 360 01 | 98.243833333333 | 49,121,916.67 | 98.24383333333 | 10 640 766 67 | 24,575,236.11 | 98.84575000000 | 49,422,875.00 | 99.63022222222 | 24,907,555.56 | 15,000,000.00 | 99.15514200000 | 285,566,807.78 | 98.12961111111 | 12,756,849.44 | 98.80300000000 | 49,401,500.00 | 49,415,750.00 | 98.90275000000 | 49,451,375.00 | 99.21777777778 | 49,608,888.89 | 99.8435555556 | 24,960,888.89 | MARKET VALUE MARKET PRICE |
| SUNGARD | 131,800.00 | SUNGARD | 36,388.89 | SUNGARD | 104 800 00 | 160,800.00 | SUNGARD | 160,800.00 | SUNGARD | 282.361.11 | 360,694.44 | | F. 000, 000. 90 | 1 000 000 | SUNGARD | 390,138.89 | SUNGARD | 160 A66 67 | 329,652.78 | SUNGARD | 659,305.56 | SUNGARD | 155,875.00 | 177,100.00 | | 754,103.88 | SUNGARD | 87,291.39 | SUNGARD | 28,527,78 | 28,527.78 | SUNGARD | 28,555.56 | SUNGARD | 113,333.33 | SUNGARD | 139,479.16 | CURR ACCR INT PRICE SOURCE |
| -444.44 | | -888.89 | | -1,422.22 | | 1,666.67 | | 1,600.00 | | 2.333.33 | 500.00 | | -16,437.50 | 41 430 00 | | 27,333.34 | | 72 200 00 | 7 433 | -9,000.00 | | | 1,805.56 | 0.00 | -1,527.77 | 8,002.63 | | 5,440.13 | | 583.33 | 569.44 | | 1,069.44 | -1,527.77 | | | 229.17 | TURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |



NR. DANIEL DALY 34 15 -5 4 - 4 4 8 7
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 4 RUN: 09/01/06 08:20:53

INVESTMENTS OUTSTANDING AS OF 08/31/06 MAJOR SORT KEY IS ICC#

| | | 0 | 20,000,000,000 | | 0 | il c | | 0//31/00 11/10/00 | |
|----------------|-------------------------------|---|----------------|----------|------|------------|------------------|--|----|
| 1000 | COLOGICA | 100 0205550975 | EO 000 000 00 | 1000 | 0 6 | à F | 0000000000 | #1000 BON CD | > |
| 10 277 55 | 240 888 89 | EO 010 377 SS | 50,000,000.00 | 4000 | 100 | 1 4 | O C O E O CITIVO | 100 | |
| D, 101.00 | TOO, UOD. 33 | 100 0170035070 | 30,000,000.00 | 5.4200 | D00 | 4 L | 060506002 | 41382 BOA CD | Þ |
| 7 70 00 | SUNGARD | 20 005 101 08 | 30,000,000.00 | 5.4200 | 000 | 40 | | | |
| 4,848.14 | 158,083.33 | 30,004,848.14 | 30,000,000.00 | 5.4200 | 100 | 19 | 06050GUT5 | 41381 BOA CD | Þ |
| -982.10 | SUNGARD | 99.99803580295 | 50,000,000.00 | 5.2800 | 000 | 4.1 | | 08/10/06 09/27/06 | |
| | 161,333.33 | 49,999,017.90 | 50,000,000.00 | 5.2800 | 100 | 19 | 9497P5F62 | 41403 WFB CD | A |
| -687.47 | SUNGARD | 99.99803580295 | 35,000,000.00 | 5.2800 | 000 | 41 | | | |
| | 112,933.33 | 34,999,312.53 | 35,000,000.00 | 5.2800 | 100 | 19 | 9497P5F62 | 41402 WFB CD | Ā |
| -682.66 | SUNGARD | 99.99863467749 | 50,000,000.00 | 5.2800 | 000 | 40 | | | |
| | 124,666.67 | 49,999,317.34 | 50,000,000.00 | 5.2800 | 100 | 19 | 06050GVK3 | 41413 BOA CD | Ā |
| | SUNGARD | 100,0043063206 | 50,000,000.00/ | 5.3900 | 000 | 40 | | | |
| 2,153.16 | 284,472.22 | 50,002,153.16 | 50,000,000.00 | 5.3900 | 100 | 19 | 06050GUR9 | 41376 BOA CD | Þ |
| | SUNGARD | 100.0051515718 | 50,000,000.00 | 5.4200 | 000 | 40 | | 91345 BOA CD | * |
| 2,575.79 | 398,972.22 | 50,002,575.79 | 50,000,000.00 | 5.4200 | 100 | 19 | OSOSOGIES | | |
| -424.04 | SUNGARD | 99.99858652442 | 30.000.000.00/ | 5 2800 | 000 | 41 | 242/222 | 41408 WEB CD | Α |
| | 92 400 00 | 39 999 575 96 | 30,000,000.00 | 2000 | 100 | 1 # 1 # | 0.000 | | |
| -495 18 | E/o, JJJ.JJ | 49,999,504.62 | 50,000,000.00 | 5.2900 | 100 | 19 | 9497P5E22 | 41401 WFB CD | A |
| -495,18 | SUNGARD | 99.99900964773 | 50,000,000.00 | 5.2900 | 000 | 41 | | 08/08/06 09/20/06 | |
| 2 | 176,333.33 | 49,999,504.82 | 50,000,000.00 | 5.2900 | 100 | 19 | 9497P5E22 | 41400 WFB CD | A |
| | | 1 | 1 | | | | | | |
| -108,000.00 | | 98.98209100000 | 739,856,131.96 | 5.3587 | | | | | |
| 13,586.11 | 2,603,961.11 | 742,365,679.18 | 750,000,000.00 | 5.2863 | м) | 21.07% (M | | SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC | C) |
| -20,944.45 | SUNGARD | 97.83708333333 | 39,103,377.78 | 5.3602 | 000 | 4.6 | | 08/23/06 01/24/07 | |
| 7 | 52,400.00 | 39,134,833.33 | 40,000,000.00 | 5.2400 | 100 | 19 | 90485LNQ7 | 41425 UNION BANK CP | Þ |
| -24,000.00 | SUNGARD | 97.85200000000 | 48,877,083.33/ | 5.3706 | 000 | 40 | | | |
| | 72,916.67 | 48,926,000.00 | 50,000,000.00 | 5.2500 | 100 | 19 | 0660PINP5 | 41422 BOFA CP | A |
| -21,666.67 | SUNGARD | 98.06083333333 | 48,979,166.67/ | 5.3594 | 000 | 40 | | | |
| | 72,916.67 | 49,030,416.67 | 50,000,000.00 | 5.2500 | 100 | 19 | 0660PIN91 | 41421 BOFA CP | Þ |
| -21,666.67 | SUNGARD | 98.060833333333 | 48,979,166.67 | 5.3594 | 000 | 40 | | 08/22/06 01/09/07 |) |
| | 72,916.67 | 49,030,416.67 | 50,000,000.00 | 5.2500 | 100 | 19 | 0660FIN91 | A1A30 BORA CP | |
| ~15,050.00 | SUNGARD | 98.07575000000 | 34,265,000.00 | 5.3626 | 000 | 4 1 | SOMOCONDA | 41418 UNION BANK CF | A |
| | 76.562.50 | 34 306 512 50 | 35 000 000 00 | 0.800 | 100 | 100 | 004413000 | | |
| 3,333.33 | 789, /91.6/ | 49,557,500.00 | 50,000,000.00 | 5.3500 | 100 | 19 | 0660P1KX8 | 41373 BOA CP | A |
| -819.44 | SUNGARD | 99.13466666667 | 49,414,444.44/ | 5.3324 | 000 | 40 | | | |
| | 153,708.33 | 49,567,333.33 | 50,000,000.00 | 5.2700 | 100 | 19 | 0660P1KW0 | 41407 BOA CP | Þ |
| -777.78 | SUNGARD | 99.17866666667 | 49,436,402.78/ | 5.3301 | 000 | 40 | | | |
| | 153,708.33 | 49,589,333.33 | 50,000,000.00 | 5.2700 | 100 | 19 | 0660P1KT7 | 41406 BOA CP | Þ |
| -319.44 | SUNGARD | 99.325333333333 | 49,531,111.11 | 5.3249 | 000 | 40 | | 08/14/06 10/17/06 |) |
| | 131,875.00 | 49,662,666.67 | 50,000,000.00 | 5.2750 | 100 | 19 | 0660P1KH3 | 41412 BOA CP | |
| | SUNGARD | 99.32533333333 | 49,368,993.06 | 5.4133 | 000 | 40 | | 91372 508 05 | Α |
| 4,152.78 | 289,520.83 | 49,662,666.67 | 50,000,000.00 | 5.3450 | 100 | 19 | 0660P1KH3 | | |
| MANDADLED DOOD | PARCE CONCE CRASSESSES BOOK | MANAGE SALCE | POON | TIM IR | SAPE | BROK | | NUMBER PURCHASE MATURITY DATE | N |
| NREALIZED GAIN | CURR ACCR INT UNREALIZED GAIN | MARKET VALUE | PAR/SHARES | CPN RATE | | BANK | CUSIP | INVEST DESCRIPTION | н |
| | | | | | | | | | |



M R. DANTEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 5 RUN: 09/01/06 08:20:53

INVESTMENTS OUTSTANDING AS OF 08/31/06 MAJOR SORT KEY IS ICC#

| | ⇒ ⇒ | | D D | | ⊳ | > > | > | > > | |
|---|--|--|---|--|---|-----------------------------|--|-----------------------------|--|
| SUBTOTAL | 41330 C | SUBTOTAL | 40973 N | SUBTOTAL | 41424 E | 41404 E | | 41415 E | |
| SUBTOTAL (INV Type) 1011 FUBLIC TIME DEPOSIT GRAND TOTAL | 41330 CITI BANK TIME DEPOSIT 06/07/06 06/06/07 41419 CITIBANK TIME DEPOSIT 08/09/06 08/08/07 | 07/16/06 07/16/07 SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | 40973 MISSION AREA FED CR 11/02/05 11/02/06 41369 MISSION BANK CD | SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S | 08/10/06 11/28/06 BOFA CD 08/22/06 01/23/07 | 08/10/06 11/27/06 BOA CD | 08/15/06 11/17/06 BOA CD 08/15/06 11/17/06 | 08/15/06 11/14/06 BOA CD | DESCRIPTION PURCHASE MATURITY DATE |
| TIME DEPOSIT M GRAND TOTAL | | E DEPOSIT | | .D. 'S | 06050GVR8 | 060506000 | 06050GVJ6 | 06050GVH0 | CUSIP |
| | | | | 22.0 | | - | - | | |
| .27% (M) | 48 | 01%(M) | 62 | 22.00% (M) | 19 | 40 | 4 1 9 0 | 190 | 1 |
| | 100 100 100 | 0 | 1000 | | 1000 | 100 | 100 | 1000 | SAFE |
| 5.4500 5.4500 4.9056 5.1506 | 5.4000 5.4000 5.5000 5.5000 | 4.3150 | 3.0000 | 5.3450 | 5.3500 | 5.3500 | 5.3500 | 5.3500 | FUND CPN RATE |
| 10,000,000.00 10,000,000.00 =========================== | 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 | 200,000.00 | 100,000.00 | 775,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | PAR/SHARES BOOK |
| 9,535,750.00 95.35750000000 ============================= | 4,791,500.00 95.83000000000 4,744,250.00 94.8850000000 | 194,318.94 | 99.0889444444 | 775,047,281.18 100.0061010000 | 100.0106130916 50,000,558.11 100.0011162111 | 100.0104953657 | 50,005,079.12 | 100.0097717974 | MARKET VALUE MARKET PRICE |
| 1,513.89 | 750.00 SUNGARD 763.89 SUNGARD | 1,260.03 | 525.00 SUNGARD 735.03 | 2,864,847.18 | 74,444.44 SUNGARD | SUNGARD 163,472.22 | 126,319.44 SUNGARD | SUNGARD 126,319.44 | CURR ACCR INT |
| -464,250.00 2,432,274,91 -1,124,777.73 | -208,500.00 | -5,681.06 | -911.06 | 51,047.81 | 558.11 | 5,306.55 | 5,079.12 | 5,014.73 | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |



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MR. DANIEL DALY NAW FRANCISCO MR. DANIEL DALY NAV NAV DATORY INVESTMENT OF 157-064 INVESTMENTS OFFENTALING AS OF 6/31/06 MAJOR SOFT ENER DATE DATE SETTLEMENT DATE BASIS

| A 41326 A 41351 A 41432 A 41432 | SUBTOTAL | A 41217 | A 41216 | A 41215 | A 41214 | A 41213 | ETZIE W | A 41210 | A 41138 | A 41137 | A 41136 | A 41135 | A 41134 | A 41089 | A 41106 | A 40980 | A 41091 | A 41201 | A 41200 | A 41199 | A 41198 | 41107 | | TWINIGHT | | A 41409 | A 41339 | A 41428 | A 41318 | A 41282 | A 41287 | A 41280 | A 912/0 | A 4142) | A 41426 | | INVSMI |
|---|-------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|-------------------------------|----------------|----------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---|----------------------|
| | | н | н | н | Η, | - F | 4 + | _ | | н | н | н | н | н | н | н | ы. | H | -3 | - | -J > | - | 3 | | | | | | | | | | | | | | , |
| FUMA DISCOUNT NOTES FEDERAL NATH NTG ASSN FUMA DISCOUNT NOTES | (Inv Type) | NOTE | NOTE | NOTE | NOTE | NOTE | | | | NOTE | MOTE | A PER CIA | Y VIII | 1 | TREASURY BILLS | TREASURY | TREASURY | TREASURY | TREASURY | TREASURY | TREASURY | TREASURI | TREASURY | TREASURY | | DESCRIPTION |
| SCOUN | ре) 1 | (99.21 | (99.21) | (99.21) | (99.21 | (99.21) | (99.21 | TON Y | (99.27) | (99.27) | (99.27) | (99.27) | (99.27) | (99.30) | (99.12) | (98.205 | (98.19) | (98.20) | (98.20) | (98.20) | (98.20) | (98)0 | 0 | T (ad | | Y BIL | | | | | | Y BILLS | | | | | TION |
| T NOT | .2 TRE | 1 | 1 | Ľ. | 1 | E E | 1 E | | | 7) | 7) | 7) | 7) | 0 | 2) | 05) | 9 | 0 | 0 | 0 | 0 9 | 2 3 | 9 | 100 | 1 | LS | LS | LS | LS | LS | LS | LS | T.C | 200 | LS | | |
| | 12 TREASURY NOTES | | | | | | | (99.21) | | | | | | | | | | | | | | | | (IIIv Type) it inproons binne | Acriev | | | | | | | | | | | | |
| 313589E74 DI 313589G738 | NOTE | 91 | 91 | 91 | 91 | 91 | 97 | | | 91 | 91 | 91 | 91 | 91 | 91 | 91 | 91 | 91 | 91 | 91 | 91 | 0 1 | 0 1 | 0.000 | 011 | 91 | 91 | 91 | 91 | 91 | 91 | 91 | 01 | 01 | 92 | - | |
| 313589E74 313589J38 313589Q48 | ta | 912828EZS | 912828EZS | 912828EZ9 | 912828EZS | 912828EZ9 | 912828829 | 912828EZS | 912828EY2 | 912828EY2 | 912828EY2 | 912828EY2 | 912828EY2 | 912828EU0 | 912828EP | 912828DY3 | 912828DJ6 | 912828DF4 | 912828DF | 912828DF | 912828DF | 912828DF4 | 383801 | ţ | ū | 912795YS | 912795YK | 912795YF2 | 912795YF2 | 912795YD | 912795YD7 | 912795YD7 | 912795VD | 010705707 | 912795XV8 | | CUSIP |
| 74 | | 9 | 62 | 9 | 9 | 62 | 20 0 | 200 | 12 | 12 | 22 | 12 | 12 | 00 | PI | 3 | 16 | 4 | 44 | 4 | 44 | 4 4 | i) | | | 4 | T . | 12 | 72 | 07 | 07 | 07 | 07 | 2 0 | | 1 | FC |
| 100 | | 100 0 | | | | | 1000 | | _ | 100 0 | | | | | | | | | | | | | 100 | | | | | | | | | | | 100 | | 1 | FUND N |
| 09/06/06 10/04/06 11/22/06 | 24 | 03/31/08 | 03/31/08 | 03/31/08 | 03/31/08 | 03/31/08 | 03/31/08 | 03/31/08 | 02/29/08 | 02/29/08 | 02/29/08 | 02/29/08 | 02/29/08 | 01/31/08 | 11/30/07 | 06/30/07 | 01/31/07 | 12/31/06 | 12/31/06 | 12/31/06 | 12/31/06 | 12/31/06 | 0/31 | ŀ | u u | 02/08/07 | 12/21/06 | 11/24/06 | 11/24/06 | 11/09/06 | 11/09/06 | 11/09/06 | 11/09/06 | 11/09/06 | 09/14/06 | - | MATURITY (TICKER) |
| | 24.60% (C | | | | | | | | | | | | | | | | | | | | | | | 000 | 13 565 (0. | 07 0 | | | | | | | | | | 1 | |
| 06/09/06 07/07/06 08/29/06 | (1) | 03/31/06 | 03/31/06 | 03/31/06 | 03/31/06 | 03/31/06 | 03/31/06 | 03/31/06 | 02/28/06 | 02/28/06 | 02/28/06 | 02/28/06 | 02/28/06 | 01/31/06 | 02/08/06 | 11/14/05 | 01/31/06 | 03/29/06 | 03/29/06 | 03/29/06 | 03/29/06 | 03/29/06 | 90/66/20 | | 1 | 08/14/06 | 06/22/06 | 08/28/06 | 05/26/06 | 05/11/06 | 05/11/06 | 05/11/06 | 05/11/06 | 05/11/06 | 08/28/06 | | PURCHASE |
| 6 000 | | 6 000 | 6 000 | | | | | 000 | | | - | | | | | - | | | | | | | 000 | | | 6 000 | | - | | | | | | 000 | | | E SAF/ |
| ו טוטוטו | 3.981 | 4.625 |) 4.625 | | | | | 4.625 | | | | | | | | 4.0 | | | | | | w I | u | 1 9 | 4 921 |) 4.975 | UI | | | | | | | 4.818 | n (n | | |
| .070 5 | | 25 4 | | | | | | | | | 25 4 | 25 4 | 25 4 | .375 4 | 1.250 4 | 3.625 4 | | | | | 000 4 | | 000 4 | | , | | | | | | | | | | | | CUPN T |
| 5.134 | 4.794 | .807 | .807 | 4.807 | 4.807 | 4.807 | 4.807 | 4.807 | 4.716 | 4.716 | .716 | .716 | .716 | .416 | .611 | .506 | . 588 | .882 | . 882 | . 888 | . 888 | | 877 | 1 0 | 5.014 | 5.100 | .161 | 5.031 | 4.935 | 4.938 | 4.938 | 4.938 | 4 938 | 4 938 | 5.097 | | TRDNG |
| 988 | 99.252 | 99.656 | 99.656 | 99.656 | 99.656 | 99.656 | 99.656 | 99.000 | 99.828 | 99.828 | 99.828 | 99.828 | 99.828 | 99.922 | 99.375 | 98.629 | 98.586 | 98.613 | 98.613 | 98.609 | 98.609 | 98.617 | 98.61. | 1 | 98.130 | 97.540 | 97.457 | 98.78 | 97.566 | 97.564 | 97.564 | 97.564 | 97.564 | 97.564 | 99.760 | | BOOK |
| 92 | 52 | 56 | 56 | 56 | 56 | 56 | 50 | ло | 1 20 | 28 | 28 | 28 | 28 | 22 | 75 | 29 | 9.8 | 13 | 13 | 9 | 09 | 17 | 17 | 1 1 | 30 | 40 | 57 | 8 5 | 66 | 64 | 64 | 64 | 64 | 64 | 0 0 | 1 | CE |
| 15,000,000.00 45,000,000.00 25,000,000.00 | 870, | 50, | 50, | 50, | 50, | 50, | 50, | 50, | 15, | 15, | 15, | 15, | 15, | 25, | 20, | 25, | 25, | 50, | 50, | 50, | 50, | 50. | 50. | | 400 | 30, | 50, | 50, | 35, | 20, | 50, | 50, | 50. | 50. | 50, | | PA |
| 15,000,000.00 45,000,000.00 25,000,000.00 | 0,000 | 0,000 | 0,000 | 0,000 | 000,0 | 000,0 | 0000,0 | 0000,0 | 0,000 | 0,000 | 000,0 | 0,000 | 0,000 | 0,000 | 0,000 | 000,0 | 000,0 | 000,0 | 000,0 | 000,0 | 000,0 | 000.0 | 000.0 | | 000.0 | 0,000 | 000,0 | 000,0 | 000,0 | 000,0 | 000,0 | 000,0 | 000.0 | 000.0 | 0000,0 | | PAR VALUE SHARES |
| 15,000,000.00 | 870,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50.000.000.00 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 25,000,000.00 | 20,000,000.00 | 25,000,000.00 | 25,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50.000.000.00 | | 485.000.000.00 | 30,000,000.00 | 50,000,000.00 | 50,000,000.00 | 35,000,000.00 | 20,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50.000.000.00 | 50.000.000.00 | 50,000,000.00 | | SE |
| | | | | | | | | | | | | | | | | | | | | | | | | | 4 | | | | | | | | | | | | |
| 14,81 44,41 24,69 | 863,495,231.95 | 49,82 | 49,828 | 49,82 | 49,82 | 49,82 | 49,82 | 49.82 | 14,95 | 14,97 | 14,97 | 14,97 | 14,97 | 24,98 | 19,87 | 24,65 | 24,64 | 49,30 | 49,30 | 49,30 | 49,30 | 49,30 | 49.30 | 1 1 | 475.932.881.97 | 29,262,041.67 | 48,728,527.78 | 49,392,555.56 | 34,14 | 19,51 | 48,782,243.06 | 48,782,243.06 | 48,782,243.06 | 48.782.243.06 | 49,87 | | BOOK |
| 14,811,987.50 44,411,487.50 24,696,006.94 | 5,233 | 49,828,125.00 | 8,125.00 | 49,828,125.00 | 49,828,125.00 | 49,828,125.00 | 49,828,125.00 | 49.828.125.00 | 14,974,218.75 | 14,974,218.75 | 14,974,218.75 | 14,974,218.75 | 14,974,218.75 | 24,980,583.50 | 19,875,000.00 | 24,657,226.56 | 24,646,484.38 | 49,306,640.63 | 49,306,640.63 | 49,304,687.50 | 49,304,687.50 | 49,308,593.75 | 9.308.593.75 | 1 1 | 2.881 | 2,041 | 8,527 | 2,555 | 34,148,012.50 | 19,512,897.22 | 2,243 | 2,243 | 2 243 | 2.243 | 49,879,937.50 | | BOOK VALUE |
| ,811,987.50 ,411,487.50 ,696,006.94 | . 95 | . 00 | 5.00 | 5.00 | .00 | . 00 | 00 | 000 | . 75 | . 75 | . 75 | . 75 | . 75 | . 50 | .00 | . 56 | . 38 | . 63 | . 63 | . 50 | . 50 | . 75 | 75 | 1 1 | 97 | . 67 | . 78 | . 56 | . 50 | . 22 | . 06 | . 06 | 06 | 0.0 | 50 | | ., |



MR. DANIEL DALY 415-594-4487 MR. DANIEL DALY 415-594-4487 INVESTMENT IN VENTORY INVESTMENT OF 07-8011 MAJOR SORT EXY 15 ICCH MAJOR SORT EXY 15 ICCH SETTLEMENT DATE BASIS

PAGE: 2
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| 50,000,000.00 | 50,000,000.00 | 5.290 100.000 | 5.290 | 5.290 | 000 | 08/08/06 | 100 09/20/06 08/08/06 | 100 | 9497P5E22 | | WFB CD | 41400 | A |
|---------------------------------------|---|---------------|----------------|----------|--------------|----------------------|-----------------------|-------------|--|-----------------------|-----------------------|---------------------------------------|-------|
| 739,856,131.96 | 750,000,000.00 | 98.647 | 5.359 | 5.286 | | (C) | 21.07%(C) | | (Inv Type) 81 COMMERCIAL PAPER DISC |) B1 COMME | (Inv Type | SUBTOTAL | tΩ |
| 48,877,083.33 39,103,377.78 | 40,000,000.00 | 97.754 | 5.371 | 5.250 | 0000 | 08/22/06 08/23/06 | | 100 | 0660PINP5 90485LNQ7 | K CP | BOFA CP UNION BANK | | D D : |
| 48,979,166.67 | 50,000,000.00 | 97.958 | 5.359 | 5.250 | 000 | 08/22/06 | 01/09/07 | 100 | 0660PIN91 | | BOFA CP | 41420 | > > |
| 34,265,000.00 | 35,000,000.00 | 97.900 | 5.363 | 5.250 | 000 | 08/17/06 | | 100 | 90485LN87 | K CP | UNION BANK | | >: |
| 49,414,444.44 | 50,000,000.00 | 98.529 | 5.430 | 5.350 | 000 | 08/11/06 | 10/30/06 | 100 | 0660P1KW0 | | BOA CP | 41407 | ש ש |
| 49,436,402.78 | 50,000,000.00 | 98.873 | 5.330 | 5.270 | 000 | 08/11/06 | | 100 | 0660P1KT7 | | BOA CP | 41406 | >: |
| 49,531,111.11 | 50,000,000.00 | 99.062 | 5.325 | 5.275 | 000 | 08/14/06 | 10/17/06 | 100 | 0660P1KH3 | | BOA CP | 41372 | > > |
| 49,575,311.11 | 50,000,000.00 | 99.151 | 5.317 | 5.272 | 0000 | 08/14/06 | | 100 | 0660P1KB6 | | BOA CP | | · > |
| 24,847,166.67 | 25,000,000.00 | 99.389 | 5.272 | 5.240 | 000 | 08/22/06 | | 100 | 90485LK31 | | UNION BANK | 41423 | Þ: |
| 39,708,888.89 | 40,000,000.00 | 99.272 | 5.278 | 5.240 | 000 | 08/14/06 | 10/03/06 | 100 | 90485LK31 | K CP | UNION BANK | 41410 | D A |
| 29,732,000.00 | 30,000,000.00 | 99.107 | 5.408 | 5.360 | 000 | 07/27/06 | | 100 | 0660P1JR3 | | BOA CP | | Þ |
| 49,539,305.56 | 50,000,000.00 | 99.079 | 5.400 | 5.350 | 000 | 07/25/06 | 09/25/06 | 100 | 0660PLJR3 | K CF | BOA CP | 41375 | D D |
| 40 506 505 56 | n 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 00 014 | n 0 0 | n 000 | 9 | 01/14/00 | | 200 | 2011 | | | | |
| | | | | 1 6 | | (4) | | | (THE TABLE) AN ENG PERCONAL MOTION | / 44 550 1 | Addr Amr | MINIGOR | U |
| 180.770.809.71 | 185.000.000.00 | 97 714 | 5 292 | 5 171 | | (3) | z 128/0 | | Teconim Moneo | and and | (Test | T T T T T T T T T T T T T T T T T T T | 3 |
| 48,704,444.44 | 50,000,000.00 | 97.409 | 5.441 | 5.300 | 000 | 07/10/06 | 01/02/07 07/10/06 | 100 | Д | | FEDL HOME | | A |
| 19,468,000.00 | 20,000,000.00 | 97.340 | 5.465 | 5.320 | 000 | 07/06/06 | 01/02/07 07/06/06 | 100 | CORP D 313396AB9 | HOME LLN MTG (| FEDL HOME | | Þ |
| 24,253,020.83 | 25,000,000.00 | 97.012 | 5.206 | 5.050 | 000 | 05/30/06 | 12/29/06 | 100 | 313397090 | UNI NOIES | FMC DISCOUNT NOIES | 41320 | D A |
| 48 772 569 44 | 50,000,000.00 | 99.000 | 5.273 | 5.220 | 000 | 05/20/06 | 11/21/06 | 100 | DI | FEDL HOME IN MTG CORP | FEDL HOME | | . > |
| 14,822,900.00 | 15,000,000.00 | 98.819 | 5.120 | 5.060 | 000 | 06/09/06 | 09/01/06 | 100 | | UNT NOTES | FMC DISCOUNT NOTES | 41327 | A |
| 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 | 1 | | | - | | | | | | | | | |
| 284,806,229.04 | 288,000,000.00 | 98.891 | 5.195 | 5.137 | | (C) | S 8.11%(C | NOTE | (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES |) 43 FEDER | (Inv Type | SUBTOTAL | to. |
| 12,664,117.92 | 13,000,000.00 | 97.416 | 5.394 | 5.255 | 000 | 07/17/06 | 01/10/07 07/17/06 | 100 | Z | LOAN | | | Þ |
| 49,372,388.89 | 50,000,000.00 | 98.745 | 5.200 | 5.135 | 000 | 08/28/06 | 11/24/06 | 100 | DISC N 313385066 | HOME LOAN I | FEDERAL H | 4 41430 | D 2 |
| 49,421,750.00 | 50,000,000.00 | 98.844 | 5.200 | 5.140 | 000 | 08/28/06 | 11/17/06 | 100 | z | LOAN | FEDERAL H | | , > |
| 49,497,083.33 | 50,000,000.00 | 98.994 | 5.152 | 5.100 | 000 | 08/16/06 | | 100 | z | LOAN | FEDERAL H | | Þ |
| 821,180. | 25,000,000.00 | 99.285 | 5.187 | 5.150 | 000 | 07/24/06 | | 100 | | LOAN | FEDERAL H | 41371 | > 0 |
| 49.643.055.56 | 50.000.000.00 | 99.286 | 5.177 | 5.140 | 000 | 07/17/06 | 90/20/06 | 100 | TSC N 313385E69 | | | | 9 |
| 180, 751, 731.94 | 185,000,000.00 | 97.704 | 5.302 | 5,181 | | (C) | 5.15%(C | | (Inv Type) 41 FMMA DISCOUNT NOTES |) 41 FNMA | (Inv Type | SUBTOTAL | 53 |
| | | 1 | | 1 1 | | | | | | | | | ; |
| 48, 135, 166.67 | 50,000,000.00 | 96.270 | 5.204 | 5.010 | 000 | 05/31/06 | 02/23/07 05/31/06 | 100 | 313588CF0 | FUMA DISCOUNT NOTES | FUMA DISC | 4130 | Þ |
| BOOK VALUE | PAR VALUE SHARES | BOOK | TRDNG YIELD | CUPN | SAF/ PURP | PURCHASE DATE | MATURITY (TICKER) | FUND NO. | CUSIP | ON | DESCRIPTION | NO. | |
| | | | | | | | | | | | | | |



MR. DANIEL DANT Y OF SAN FRANCISCO MR. DANIEL DANT INVENTORY INVESTMENT OFFICE INVESTMENTS OFFICENERS OF 8/31/06 MAJOR SORT KEY 15 ICCH SETTLERENT DATE BASIS

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| 3,510,813,016.57 | 3,548,200,000.00 | 98.946 | 5.151 | 4.906 | ŒD | OTALS FIXED | ASSETS | | | | | |
|------------------|------------------|--------------------------------|-------|-------|------|----------------------|--|-------|--|---|--------------------|------------------|
| 10,000,000.00 | 10,000,000.00 | 5.450 100.000 | 5.450 | 5.450 | | (C) | 1LY .28%(C) | MONTH | SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY | Inv Type) 1011 I | BTOTAL (| SU |
| 5,000,000.00 | 5,000,000.00 | 100.000 | 5.400 | 5.400 | 000 | 06/07/06 08/09/06 | 100 06/06/07 06/07/06 100 08/08/07 08/09/06 | 100 | POSIT | CITI BANK TIME DEPOSIT | 41330 C 41419 C | D D |
| 200,000.00 | 200,000.00 | 100.000 | 4.315 | 4.315 | | (0) | .01%(C | | SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | Inv Type) 1010 F | BTOTAL (| SU |
| 100,000.00 | 100,000.00 | 3.000 100.000 5.630 100.000 | 5.630 | 3.000 | 000 | 11/02/05 07/16/06 | 100 11/02/06 11/02/05 100 07/16/07 07/16/06 | 100 | CR | 40973 MISSION AREA FED 41369 MISSION BANK CD | 40973 M | \mathbb{A}^{-} |
| 775,000,000.00 | 775,000,000.00 | 100.000 | 5.345 | 5.345 | | (0) | 22.07%(C | | SOTIABLE C.D.'S | (Inv Type) 91 NEGOTIABLE C.D.'S | SUBTOTAL (| SU |
| | | 1 0 | 1 0 | 1 0 | 0 | 00/22/00 | 01/20/00/20/00/ | FOO | OBODOGVENO | BOFA CD | 4 F2 F7 F | A |
| 50,000,000.00 | 50,000,000.00 | 100.000 | | 5.350 | 000 | 08/10/06 | 01/28/06 08/10/06 | 100 | 06050GCD0 | BOA CD | | · Þ |
| 50,000,000.00 | 50,000,000.00 | 100.000 | | 5.350 | 000 | 08/10/06 | | 100 | 06050GVC1 | BOA CD | | A |
| 50,000,000.00 | 50,000,000.00 | 100.000 | | 5.350 | 000 | 08/15/06 | 11/17/06 | 100 | 06050GVJ6 | BOA CD | 41416 E | Þ |
| 50,000,000.00 | 50,000,000.00 | 100.000 | 5.350 | 5.350 | 0000 | 08/15/06 | 11/14/06 | 100 | 06050GVG2 | | | , p |
| 50,000,000.00 | 50,000,000.00 | 100.000 | | 5.420 | 000 | 07/31/06 | 11/10/06 | 100 | 06050GUW8 | | | Þ |
| 30,000,000.00 | 30,000,000.00 | 100.000 | | 5.420 | 000 | 07/28/06 | 10/30/06 | 100 | 06050GUU2 | | | > 1 |
| 30,000,000.00 | 30,000,000.00 | 100.000 | 5.420 | 5.420 | 000 | 07/28/06 | 10/27/06 | 100 | 06050GUT5 | WFB CD | 41403 W | D D |
| 35,000,000.00 | 35,000,000.00 | 100.000 | | 5.280 | 000 | 08/10/06 | 09/27/06 | 100 | 9497P5F62 | | 41402 W | Þ |
| 50,000,000.00 | 50,000,000.00 | 100.000 | 5.280 | 5.280 | 000 | 08/15/06 | 09/22/06 | 100 | 06050GVK3 | | | A |
| 50,000,000.00 | 50,000,000.00 | 100.000 | 5.390 | 5.390 | 000 | 07/25/06 | 09/22/06 | 100 | 06050GUR9 | | | A |
| 50,000,000.00 | 50,000,000.00 | 100.000 | 5.420 | 5.420 | 000 | 07/10/06 | 09/21/06 | 100 | 06050GUE8 | | | Ä |
| 30,000,000.00 | 30,000,000.00 | 100.000 | 5.280 | 5.280 | 000 | 08/11/06 | 09/20/06 | 100 | 9497P5G95 | | | A |
| 50,000,000.00 | 50,000,000.00 | 100.000 | 5.290 | 5.290 | 000 | 08/08/06 | 09/20/06 | 100 | 9497P5E22 | WFB CD | 41401 W | ≥ , |
| BOOK VALUE | SHARES | PRICE | TELD | KAIE | FURE | DATE | (TICKER) | NO. | CUSIP | DESCRIPTION | | |
| noow untile | PAR VALUE | BOOK | TRDNG | CUPN | SAF/ | PURCHASE | MATURITY PURCHASE SAF/ | FUND | | | INVSMT | н |



MR. DANIEL DALY 415-554
INVESTMENT INVENTANTINAS OF 8/31/06
MAJOR SORT KEY IS BANK 4 1 5 - 5 5 4 - 4 4 8 7

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SETTLEMENT DATE BASIS

| | | | - | | | | | | | | | |
|------------|--|---------------------|-----------|-------|-------|----------|---|------|---------|--|-----------------------------|----------|
| 200,000.00 | | 4.315 4.315 100.000 | 4.315 | 4.315 | FIXED | FI | ASSETS | | | | | |
| | | | | | | COTALS | REPORT TOTAL | | | | | |
| 200,000.00 | 200,000.00 | 4.315 4.315 100.000 | 4.315 | 4.315 | | (C) | 100.00%(C) | | EW YORK | SUBTOTAL (Bank Code) 19 BANK OF NEW YORK | (Bank Code) | SUBTOTAL |
| | CARROL CARROL CARROLL CARROLL CARROLL CARROLL CONTRACTOR | 1 1 1 | 1 1 1 | 1 1 | | | | | | | | |
| 100,000.00 | 100,000.00 | 100.000 | 5.630 | 5.630 | 000 | 07/16/06 | 100 07/16/07 07/16/06 000 5.630 5.630 100.000 | 100 | | CD | 41369 MISSION BANK CD | A 41369 |
| 100,000.00 | 100,000.00 | 100.000 | 3.000 | 3.000 | 000 | 11/02/05 | 100 11/02/06 11/02/05 000 3.000 3.000 100.000 | 100 | | FED CR | A 40973 MISSION AREA FED CR | A 40973 |
| | | | 1 1 1 1 1 | 1 | 1 1 1 | 11111111 | 1 | | | | | |
| BOOK VALUE | SHARES | PRICE | YIELD | RATE | PURP | DATE | NO. (TICKER) DATE PURP | NO. | CUSIP | | DESCRIPTION | NO. |
| | PAR VALUE | BOOK | TRDNG | CUPN | SAF/ | PURCHASE | FUND MATURITY PURCHASE SAF/ CUPN | FUND | | | | INVSMT |



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FEARCISCO
NR. DANIEL DALY 415-554-4487

DEFALT TRANSACTION REPORT - FIXED INCOME

08/01/06 TO 08/31/06

SETTLEMENT DATE BASIS

POOLED FUNDS

PAGE: 1 RUN: 09/01/06 08:20:50

| 25,183,333.33 | | | | 5.280 | | 08/09/06 | 08/31/06 | | | connie |
|---|-----------------|-----------------|----------------|------------|------|----------|----------|------|----------|------------------------------|
| | -183,333.33 | -25,000,000.00 | -25,000,000.00 | 5.280 | MAT | 08/09/06 | | 40 | 19 | 41337 BOA CD |
| 50,366,666.67 | | | | 5.280 | | 08/09/06 | 08/31/06 | | | connie |
| | -366,666.67 | -50,000,000.00 | -50,000,000.00 | 5.280 | MAT | 08/09/06 | 08/09/06 | 40 | 19 | 41336 BOA CD |
| 40,000,000.00 | | | | 5.319 | | 08/22/06 | | | | |
| | -368,900.00 | -39,631,100.00 | -40,000,000.00 | 5.270 | MAT | 08/22/06 | 08/22/06 | 40 | 19 | 41335 BOA CP |
| 40,000,000.00 | | | | 5.273 | | 08/08/06 | 08/31/06 | | | connie |
| | -285,016.67 | -39,714,983.33 | -40,000,000.00 | 5.235 | MAT | 08/08/06 | 08/08/06 | 40 | 19 | 41334 BOA CP |
| 10,000,000.00 | | | | 5.091 | | 08/09/06 | 08/31/06 | | | connie . |
| | -79,958.33 | -9,920,041.67 | -10,000,000.00 | 5.050 | MAT | 08/09/06 | 08/09/06 | 40 | 19 | 41332 FEDL HOME LOAN BK CONS |
| 23,250.00 | | | | 5.400 | | 08/31/06 | 08/31/06 | | 08/31/06 | |
| | -23,250.00 | | | 5.400 | INTR | 08/31/06 | 06/06/07 | | 19 | 41330 CITI BANK TIME DEPOSIT |
| 50,000,000.00 | | | | 5.151 | | 08/14/06 | | | | |
| 200000000000000000000000000000000000000 | -495,833.33 | -49,504,166.67 | -50,000,000.00 | 5.100 | MAT | 08/14/06 | | 40 | 19 | 41323 BOA CP |
| 25 000 000 00 | -639, EOM.E. | -24,700,000.00 | -23,000,000.00 | F 038 | TWIN | 08/01/06 | 08/31/06 | ď | 1.9 | 41314 UNION BANK CF |
| 45,588,800.00 | -030 104 17 | 24 360 000 00 | | 5.120 | | 08/22/06 | | | 2 | |
| | -588,800.00 | -45,000,000.00 | -45,000,000.00 | 5.120 | MAT | 08/22/06 | 08/22/06 | 40 | 19 | 41312 BOA CD |
| 45,614,400.00 | | | | 5.120 | | 08/23/06 | 08/31/06 | | | connie |
| | -614,400.00 | -45,000,000.00 | -45,000,000.00 | 5.120 | MAT | 08/23/06 | 08/23/06 | 40 | 19 | 41311 BOA CD |
| 50,000,000.00 | | | | 4.997 | | 08/15/06 | | | | |
| | -623,729.17 | -49,376,270.83 | -50,000,000.00 | 4.935 | MAT | 08/15/06 | 08/15/06 | 87 | 19 | 41306 FEDL HOME IN MTG CORP |
| 50,000,000.00 | | | | 4.997 | | 08/15/06 | | | | |
| | -623,729.17 | -49,376,270.83 | -50,000,000.00 | 4.935 | MAT | 08/15/06 | | 87 | 19 | 41305 FEDL HOME LN MTG CORP |
| 50,095,193.62 | | 583,984.37 | | 5.020 | | 08/28/06 | | | | |
| -304,687.50 | -374,490.49 | -49,416,015.63 | -50,000,000.00 | 2.625 | SALE | 08/25/06 | | 87 | 19 | 41292 T NOTE (98.27) |
| 50,095,193.62 | | 583,984.37 | | 5.020 | | 08/28/06 | | | | |
| -304,687.50 | -374,490.49 | -49,416,015.63 | -50,000,000.00 | 2.625 | SALE | 08/25/06 | | 87 | 19 | 41291 T NOTE (98.27) |
| 50,095,193.62 | | 583,984.37 | | 5.020 | | 08/28/06 | | | | |
| -304,687.50 | -374,490.49 | -49,416,015.63 | -50,000,000.00 | 2.625 | SALE | 08/25/06 | | 87 | 19 | 41290 T NOTE (98.27) |
| 50,095,193.62 | | 583,984.37 | | 5.020 | | 08/28/06 | | | | |
| -304,687.50 | -374,490.49 | -49,416,015.63 | -50,000,000.00 | 2.625 | SALE | 08/25/06 | | 87 | 19 | 41289 T NOTE (98.27) |
| 50,000,000.00 | | | | 5.054 | | 08/11/06 | | | | |
| | -630,680.56 | -49,369,319.44 | -50,000,000.00 | 4.990 | MAT | 08/11/06 | | | 19 | 41286 UNION BANK CP |
| 346,875,00 | | | | 4.716 | | 08/31/06 | | | 08/31/06 | 1 |
| | -346.875.00 | | | 4.625 | INTR | 08/31/06 | | | 19 | 41138 T NOTE (99.27) |
| 346.875.00 | | | | 4.716 | | 08/31/06 | | | 08/31/06 | |
| | -346,875.00 | | | 4.625 | INTR | 08/31/06 | | | 19 | 41137 T NOTE (99.27) |
| 346,875.00 | | | | 4.716 | | 08/31/06 | | | 08/31/06 | |
| | -346,875.00 | | | 4.625 | INTR | 08/31/06 | | | 19 | 41136 T NOTE (99.27) |
| 346,875.00 | | | | 4.716 | | 08/31/06 | | | 08/31/06 | |
| | -346,875.00 | | | 4.625 | INTR | 08/31/06 | | | 19 | 41135 T NOTE (99.27) |
| 346,875.00 | | | | 4.716 | | 08/31/06 | | | 08/31/06 | |
| | -346,875.00 | | | 4.625 | INTR | 08/31/06 | 02/29/08 | | 19 | 41134 T NOTE (99.27) |
| | | | | | | | | | | |
| SETTLEMENT | AMORT/ (ACCRET) | PREM / (DISC) / | OKIGINAL PACE | XIBDD | AXI | SETTLE | /ENTRY | DATE | CASH D | USER MEMO |
| (GAIN) /LOSS | (INTEREST) | | PAR VALUE | TXN COUPON | NXT | TRADE/ | YT | BROK | BANK B | # |
| | | | | | | | | | | |



MR. DANIEL DALY 15-554-4487 DENIEL DALY 15-554-4487 DETAIL TRANSCITION REPORT - PIXED INCOME 86/01/66 TO 08/31/66 SETTLEMENT DATE BASIS

* ACTIVE TRANSACTIONS *

100 POOLED FUNDS

PAGE: 2 RUN: 09/01/06 08:20:50

| 20,000,000.00 | | | | D.2/1 | 90/20/80 | 08/31/06 C | | | | connie |
|---|---|---|---|-----------|--------------|------------|----------|------|--------------------------|----------|
| | UHU. ## | -49, 992,000.00 | =50,000,000.00 | D. 2.0 | TWM 90/70/80 | | 9.0 | | | |
| - 42,224,000.00 | 7 210 44 | 10 000 COO EC | | | | 08/04/06 0 | | | | amy |
| 20 000 600 66 | | 2 | 000000000000000000000000000000000000000 | 1 0 1 0 | | | 4 | 1-1 | 4 BOA CF | FOCT & |
| | | 25 089 666 67 | 50 000 000 00 | | | | 2 | 10 | | сопите |
| 50.245.208.33 | | | | | | | | | 0 111 | |
| | -245,208.33 | -50,000,000.00 | -50,000,000,00 | | 08/28/06 MAT | | 4 2 | - 9 | 8 WEB CD | 41378 |
| 50,110,000.00 | | | | 5.280 | 08/10/06 | 08/31/06 C | | | | connie |
| | -110,000.00 | -50,000,000.00 | -50,000,000.00 | T 5.280 | 08/10/06 MAT | 08/10/06 C | 41 | 19 | 7 WFB CD | 41377 |
| 50,000,000.00 | | | | 5.276 | 08/28/06 | 08/31/06 0 | | | | connie |
| | -24/, 915.5/ | -49,752,083.33 | -50,000,000.00 | | 08/28/06 MAT | 08/28/06 0 | 46 | 19 | 4 UNION BANK CP | 41374 |
| 50,000,000.00 | | | | | | | | | | connie |
| | -240,300.03 | -43, /SI, SII.II | -50,000,000.00 | | TWW 90/77/80 | | 40 | L y | 8 UNION BANK CP | 41368 |
| 000,000.00 | 340 300 00 | 10 757 71 | | | | | | | | connie |
| 35 000 000 00 | 0 1 1 1 | 000000000000000000000000000000000000000 | - 000,000,000 | | TUM 00/01/00 | | şî U | TJ | / FEDERAL HOME LOAN DISC | 41357 |
| 000000000000000000000000000000000000000 | -141 011 11 | 000000000000000000000000000000000000000 | | | | | | | | COMMITTE |
| 50 154 502 22 | - LOW, DOD. 30 | =50,000,000.00 | -50,000,000.00 | | 08/08/05 MAI | | 40 | T.Y | 6 WFB CD | 41366 |
| 00,000,000.00 | 100000000000000000000000000000000000000 | 0000000 | | | | | | | | connie |
| 000 000 | 0000 | 10,000.00 | - 0000 | | TWW 00/TT/00 | | ,4 - | TJ | 5 WEB CF | 91365 |
| 00,000,000 | -176 000 00 | 40 004 000 00 | | | | | | , | | connie |
| m 0 | - LOW, 000.00 | -43,040,000.00 | -50,000,000.00 | 0.000 | 08/08/05 MAI | | 40 | L y | 4 BOA CP | 41364 |
| 100000000000000000000000000000000000000 | 154 000 00 | -40 046 000 00 | | n . | | | | , | | connie |
| 50.286.000.00 | | | | 5 0 0 0 | | | 1 | F | T HEED CED | TOCTE |
| | -286,000,00 | -50.000.000.00 | -50.000.000.00 | 5.280 | 08/22/06 MAT | | | 1 9 | dam. | STITION |
| 40,000,000.00 | | | | 5.204 | | | | | | connie |
| | -184,177.78 | -39,815,822.22 | -40,000,000.00 | 5.180 | 08/15/06 MAT | | 4 | 19 | 9 FEDL HOME LN MTG CORP | 41359 |
| 50,248,861.11 | | | | 5.270 | | | | | | connie |
| | -248,861.11 | -50,000,000.00 | -50,000,000.00 | 5.270 | 08/14/06 MAT | 08/14/06 0 | 41 | 19 | 8 WFB CD | 41358 |
| 50,000,000.00 | | | | 5.290 | 08/07/06 | 08/31/06 0 | | | | connie |
| | -190,305.56 | -49,809,694.44 | -50,000,000.00 | T 5.270 | 08/07/06 MAT | 08/07/06 0 | 41 | 19 | 6 WEB CP | 41356 |
| 20,099,544.44 | | | | 5.270 | 08/14/06 | 08/31/06 0 | | | | connie |
| | -99,544.44 | -20,000,000.00 | -20,000,000.00 | T 5.270 | 08/14/06 MAT | 08/14/06 0 | 41 | 19 | 5 WFB CD | 41355 |
| 50,000,000.00 | | | | 5.272 | 08/22/06 | 08/31/06 0 | | | | connie |
| | -305,666.67 | -49,694,333.33 | -50,000,000.00 | | 08/22/06 MAT | 08/22/06 0 | 46 | 19 | 4 UNION BANK CP | 41354 |
| 50,000,000.00 | | | | 5.267 | 08/15/06 | 08/31/06 0 | | | | connie |
| | -254,722.22 | -49,745,277.78 | -50,000,000.00 | T 5.240 | 08/15/06 MAT | 08/15/06 0 | 46 | 19 | 3 UNION BANK CP | 41353 |
| 50,286,541.67 | | | | 5.290 | 08/14/06 | 08/31/06 0 | | | | connie |
| | -286,541.67 | -50,000,000.00 | -50,000,000.00 | YT 5.290 | 08/14/06 MAT | 08/14/06 0 | 41 | 19 | 0 WFB CD | 41350 |
| 35,000,000.00 | | | | 5.365 | 08/31/06 | 08/31/06 0 | | | | connie |
| | -294,816.67 | -34,705,183.33 | -35,000,000.00 | | 08/31/06 MAT | 08/31/06 0 | 40 | 19 | 8 BOA CP | 41348 |
| 35,000,000.00 | | | | 5.312 | 08/15/06 | 08/31/06 0 | | | | connie |
| | -210,466.67 | -34,789,533.33 | -35,000,000.00 | 5.280 | 08/15/06 MAT | 08/15/06 0 | 40 | 19 | 7 BOA CP | 41347 |
| 30,000,000.00 | | | | 5.196 | 08/22/06 | | | | | connie |
| | -206,400.00 | -29,793,600.00 | -30,000,000.00 | | 08/22/06 MAT | | 87 | 19 | 6 FNMA DISCOUNT NOTES | 41346 |
| 25,157,069.44 | | | | 5.260 | 08/08/06 | | | | | connie |
| | -157,069.44 | -25,000,000.00 | -25,000,000.00 | YT 5.260 | 08/08/06 MAT | 08/08/06 0 | 41 | 19 | 0 WFB CD | 41340 |
| | | | | | | | - 1 | 1 | | |
| SETTLEMENT | AMORT/(ACCRET) | PREM / (DISC) | ORIGINAL FACE | (P YIELD | SETTLE TYP | /ENTRY S | DATE | CASH | MEMO | USER |
| (GAIN) /LOSS | (INTEREST) | K VALUE | PAR VALUE | (N COUPON | TRADE/ TXN | MATURITY 7 | BROK | BANK | DESCRIPTION/POOL# | INV # |
| | | | | | | | | | | |



CITY/COUNTY OF DANIEL DALY SAN 4 1 5 - 5 5 4 - 4 4 8 7 FRANCISCO

* ACTIVE TRANSACTIONS

DETAIL TRANSACTION REPORT - FIXED INCOME RUN: 09/01/06 08:20:50

SETTLEMENT DATE BASIS 08/01/06 TO 08/31/06

amy amy amy amy amy amy amy amy amy connie # ANK 41394 BOA 41393 41392 BOA CF 41391 41390 41389 41388 BOA CP 97332 41387 41386 BOA BOA BOA BOA BOA BOA BOA CP MEMO DESCRIPTION/POOL# CP CASH DATE / ENTRY SETTLE BANK BROK MATURITY TRADE/ 19 40 40 08/09/06 08/08/06 40 08/09/06 40 08/09/06 40 08/08/06 40 08/08/06 40 08/08/06 40 40 40 08/04/06 40 40 08/04/06 08/03/06 40 08/03/06 08/02/06 PURC 40 08/07/06 40 08/07/06 08/31/06 08/09/06 08/04/06 08/04/06 08/31/06 08/04/06 08/09/06 08/08/06 08/31/06 08/09/06 08/09/06 08/31/06 08/09/06 08/09/06 08/31/06 08/09/06 08/31/06 08/08/06 08/31/06 08/31/06 08/31/06 08/04/06 08/04/06 08/03/06 08/04/06 08/03/06 08/31/06 08/03/06 08/04/06 08/02/06 08/08/06 08/09/06 08/08/06 08/08/06 90/80/80 08/07/06 08/07/06 08/04/06 08/04/06 08/03/06 08/08/06 08/08/06 08/07/06 08/07/06 08/07/06 08/07/06 08/07/06 08/07/06 08/04/06 08/04/06 08/09/06 08/09/06 08/09/06 08/08/06 08/08/06 08/08/06 08/07/06 08/07/06 08/04/06 08/04/06 MAT 08/03/06 MAT MAT MAT MAT MAT MAT MAT FURC PURC PURC PURC PURC PURC PURC PURC PURC TYP YIELD TXN COUPON 5.250 5.251 5.250 5.230 5.233 5.231 5.230 5.230 5.230 5.240 .231 5.242 5.240 . 250 .240 POOLED FUNDS .250 . 251 . 251 . 240 . 242 -25,000,000.00 -24,996,354.17 -50,000,000.00 -49,992,736.11 -50,000,000.00 -50,000,000.00 -10,000,000.00 -50,000,000.00 -25,000,000.00 -50,000,000.00 ORIGINAL FACE 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 IO,000,000.00 50,000,000.00 10,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 PAR VALUE -49,992,708.33 -49,992,736.11 -24,996,368.06 PREM / (DISC) AMORT/(ACCRET) -49,992,708.33 -49,992,736.11 -49,978,166.67 -49,992,736.13 24,996,354.17 49,992,708.33 -9,998,547.22 49,992,736.11 49,992,736.11 -9,995,633.33 49,978,166.67 24,996,368.06 49,992,736.13 49,992,736.11 49,992,708.33 9,998,547.22 9,995,633.33 -21,833.33 BOOK VALUE -3,645.83 -7,291.67 -1,452.78 -7,263.89 -7,263.89 -7,263.89 -3,631.94 -7,263.89 (INTEREST) 21,833.33 -3,645.83 -7,291.67 -4,366.67 -24,996,354.17 -49,992,708.33 -49,992,708.33 -49,992,736.11 -49,992,736.11 -49,992,736.11 -49,992,736.11 49,978,166.6 -24,996,368.06 -9,998,547.22 50,000,000.00 50,000,000.00 50,000,000.00 -9,995,633.33 (GAIN) /LOSS SETTLEMENT



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
MR. DANIFELD DALFELD 15.554-4487
DETALL PRANSCCTION REPORT - FIXED INCOME
08/01/06 TO 08/31/6XED INCOME
PUND: STYLEMENT DALFE BASIS
FUND: 100 POOLED FUNDS PAGE: 4 RUN: 09/01/06 08:20:50

| -50,000,000.00 | | | | 5.280 | | | | | | 0.0 | connie |
|---|---|-----------------------------|---|-----------|-------------------|--------------------------|--|------------------|-----|-------------------|--------------|
| -49,531,111.11 | | 50,000,000.00 | 50.000.000.00 | 5.325 | /06 PURC | 6 08/14/06 6 08/15/06 | 08/11/06 | 40 | 19 | BOA CD | amy |
| | | 49,531,111.11 | 50,000,000.00 | 5.275 | /06 PURC | | 10/17/06 | 9 40 | 19 | BOA CP | 1412 |
| -49,575,311.11 | | -424,688.89 | 0,000,000.00 | 5.317 | /06 FORC | 6 08/14/06 | 08/11/06 | 40 | T.2 | BOM CF | amy |
| -39,708,888.89 | | -291,111.11 | 50 000 000 00 | 5.278 | | | 08/11/06 | | 4 | 2 | amy |
| | | 39,708,888.89 | 40,000,000.00 | 5.240 | /06 PURC | | 10/03/06 | 9 46 | 19 | UNION BANK CP | 41410 |
| -29,262,041.67 | | -737,958.33 | 30,000,000.00 | 5.100 | /06 PURC | 7 08/14/06 6 08/14/06 | 08/11/06 | 87 | 19 | TREASURY BILLS | 41409 amv |
| -30,000,000.00 | | | | 5.280 | | | 08/11/06 | | | | amy |
| -49,414,444.44 | | 30,000,000.00 | 30,000,000.00 | 5.280 | /06 /06 PURC | 6 08/11/06 6 08/11/06 | 09/20/06 | 9 41 | 19 | WFB CD | amy 41408 |
| | | 49,414,444.44 | 50,000,000.00 | 5.270 | /06 PURC | | 10/30/06 | 9 40 | 19 | BOA CP | 1407 |
| -49,436,402.78 | | -563,597.22 | 50,000,000.00 | 5.330 | /06 /06 /06 | 6 08/11/06 6 08/11/06 | 10/27/06 | 40 | 19 | BOA CP | 41406 amy |
| -50,000,000.00 | | | | 5.350 | | | 08/09/06 | | | | amy |
| 4 | | 50,000,000.00 | 50,000,000.00 | 5.350 | /06 PURC | 6 08/10/06 | 11/28/06 | 9 40 | 19 | BOA CD | 41405 |
| -50.000.000.00 | | 50,000,000.00 | 50,000,000.00 | 5.350 | /06 PURC | | 11/27/06 | 9 40 | 19 | BOA CD | 41404 |
| -50,000,000.00 | | | | 5.280 | | | 08/09/06 | | | | |
| | | 50,000,000.00 | 50,000,000.00 | 5.280 | /06 PURC | 6 08/10/06 | 09/27/06 | 9 41 | 19 | WFB CD | 41403 |
| -35.000.000.00 | | 35,000,000.00 | 35,000,000.00 | 5.280 | /06 PURC | | 09/27/06 | 9 41 | 19 | WFB CD | 1402 |
| -50,000,000.00 | | | | 5.290 | | | 08/09/06 | | | | amy |
| | | 50,000,000.00 | 50,000,000.00 | 5.290 | /06 PURC | | 09/20/06 | 9 41 | 19 | WFB CD | 1401 |
| -50,000,000.00 | | | | 5.290 | | | | | | 1 | amy |
| 20,000,000 | | 50,000,000.00 | 50,000,000.00 | 5.290 | /06 PURC | 6 08/08/06 | 09/20/06 | 9 41 | 19 | WEB CD | 41400 |
| EO 000 000 00 | -7,250.00 | -49,992,750.00 | -50,000,000.00 | | /06 MAT | | 00/21/00 | 40 | | | |
| -49,992,750.00 | | -7,250.00 | | | | | 08/09/06 | | | | amy |
| | | 49,992,750.00 | 50,000,000.00 | 5.220 | /06 PURC | | | 9 40 | 19 | BOA CP | 41399 |
| 50,000,000.00 | -7,130.00 | -40,004,100.00 | -30,000,000.00 | 5.221 | /06 /MI | 6 08/10/06 | 08/31/06 | 40 | | | connie |
| -49,992,750.00 | 1 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | -7,250.00 | | | | | 08/09/06 | à | | | amy |
| | | 49,992,750.00 | 50,000,000.00 | 5.220 | /06 PURC | | | 9 40 | 19 | BOA CP | 41398 |
| 50,000,000.00 | -/,250.00 | -49,992,750.00 | -50,000,000.00 | 5.221 | /06 MAT | 6 08/10/06 6 08/10/06 | 08/31/06 | 40 | | | connie |
| -49,992,750.00 | 1 | -7,250.00 | | | | | 08/09/06 | | | | amy |
| 000000000000000000000000000000000000000 | | 49,992,750.00 | 50,000,000.00 | 5.220 | /06 PURC | | 08/10/06 | 9 40 | 19 | BOA CP | 41397 |
| 25 000 000 00 | -3,625.00 | -24,996,375.00 | -25,000,000.00 | 5.220 | /06 MAT | 08/10/06 | 08/31/04 | 4.0 | | | |
| -24,996,375.00 | | -3,625.00 | | 5.221 | /06 | | | | | | amy |
| | | 24,996,375.00 | 25,000,000.00 | 5.220 | /06 PURC | 6 08/09/06 | 08/10/06 | 9 40 | 19 | 41396 BOA CP | 41396 |
| 1 | | | 1 | 1 | - 1 | 1 | 1 | 1 | | | |
| (GAIN)/LOSS | (INTEREST) AMORT/(ACCRET) | BOOK VALUE PREM / (DISC) | PAR VALUE ORIGINAL FACE | TYP YIELD | AAL | Y TRADE/ SETTLE | BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE | K BROK H DATE | | DESCRIPTION/POOL# | INV # |
| | | | | | | | | | | | |



* ACTIVE TRANSACTIONS *

MR. DANIELS DALY SAN FRANCISCO MR. DANIELS DALY 15-554-4487 DETAIL PRANSCRION REPORT - FIXED INCOME 08/01/06 TO 08/31/06 EUND: 100 POOLBE PUNDS

PAGE: 5 RUN: 09/01/06 08:20:50

| -24,696,006.94 | | -303,993.06 | | 5.213 | 01 | 08/29/06 | 08/29/06 08/29/06 | | | | amy |
|----------------|----------------|---------------|---------------|--------|-----------|----------|-------------------|------|----------|------------------------|--------|
| | | 24,696,006.94 | 25,000,000.00 | 5.150 | PURC | 08/29/06 | | 87 | 19 | FUMA DISCOUNT NOTES | 41432 |
| -49,372,388.89 | | -627,611.11 | | 5.200 | 0, | 08/28/06 | 08/28/06 | | | | connie |
| | | 49,372,388.89 | 50,000,000.00 | 5.135 | PURC | 08/23/06 | 11/24/06 | 6.8 | 19 | FEDERAL HOME LOAN DISC | 41431 |
| -49,386,652.78 | | -613,347.22 | | 5.199 | | 08/28/06 | 08/28/06 | | | | connie |
| | | 49,386,652.78 | 50,000,000.00 | 5.135 | PURC | 08/23/06 | | 89 | 19 | FEDERAL HOME LOAN DISC | 41430 |
| -49,421,750.00 | | -578,250.00 | | 5.200 | | 08/28/06 | 08/28/06 | | | | connie |
| | | 49,421,750.00 | 50,000,000.00 | 5.140 | PURC | 08/28/06 | 11/17/06 | 40 | 19 | FEDERAL HOME LOAN DISC | 41429 |
| -49,392,555.56 | | -607,444.44 | | 5.031 | | 08/28/06 | 08/28/06 | | | | connie |
| | | 49,392,555.56 | 50,000,000.00 | 4.970 | PURC | 08/28/06 | | 40 | 19 | TREASURY BILLS | 41428 |
| -49,879,937.50 | | -120,062.50 | | 5.097 | | 08/28/06 | 08/28/06 | | | | connie |
| | | 49,879,937.50 | 50,000,000.00 | 5.085 | PURC | 08/28/06 | 09/14/06 | 40 | 19 | TREASURY BILLS | 41427 |
| -49,879,937.50 | | -120,062.50 | | 5.097 | | 08/28/06 | | | | | connie |
| | | 49,879,937.50 | 50,000,000.00 | 5.085 | PURC | 08/28/06 | | 40 | 19 | TREASURY BILLS | 41426 |
| -39,103,377.78 | | -896,622.22 | | 5.360 | | 08/23/06 | 08/22/06 | | | | connie |
| | | 39,103,377.78 | 40,000,000.00 | 5.240 | PURC | 08/21/06 | 01/24/07 08/21/06 | 4.6 | 19 | UNION BANK CP | 41425 |
| -50,000,000.00 | | | | 5.360 | | 08/22/06 | 08/22/06 | | | | connie |
| | | 50,000,000.00 | 50,000,000.00 | 5.360 | PURC | 08/18/06 | 01/23/07 | 40 | 19 | BOFA CD | 41424 |
| -24,847,166.67 | | -152,833.33 | | 5.272 | | 08/22/06 | 08/22/06 | | | | connie |
| | | 24,847,166.67 | 25,000,000.00 | 5.240 | PURC | 08/21/06 | 10/03/06 | 46 | 19 | UNION BANK CP | 41423 |
| -48,877,083.33 | | -1,122,916.67 | | 5.371 | | 08/22/06 | 08/22/06 | | | | connie |
| | | 48,877,083.33 | 50,000,000.00 | 5.250 | PURC | 08/18/06 | 01/23/07 | 40 | 19 | BOFA CP | 41422 |
| -48,979,166.67 | | -1,020,833.33 | | 5.359 | | 08/22/06 | 08/22/06 | | | | connie |
| | | 48,979,166.67 | 50,000,000.00 | 5.250 | PURC | 08/18/06 | 01/09/07 08/18/06 | 40 | 19 | BOFA CP | 41421 |
| -48,979,166.67 | | -1,020,833.33 | | 5.359 | | 08/22/06 | | | | | connie |
| | | 48,979,166.67 | 50,000,000.00 | 5.250 | PURC | 08/18/06 | 01/09/07 | 40 | 19 | BOFA CP | 41420 |
| 16,805.56 | | | | 5.500 | | 08/31/06 | 08/31/06 | 106 | 08/31/06 | | connie |
| | -16,805.56 | | | 5.500 | INTR | 08/31/06 | | | | | |
| -5,000,000.00 | | | | 5.500 | | 08/09/06 | 08/22/06 | | | | connie |
| | | 5,000,000.00 | 5,000,000.00 | 5.500 | PURC | 08/09/06 | 08/08/07 08/09/06 | 44 | 19 | CITIBANK TIME DEPOSIT | 41419 |
| -34,265,000.00 | | -735,000.00 | | 5.363 | | 08/17/06 | 08/17/06 08/17/06 | | | | connie |
| | | 34,265,000.00 | 35,000,000.00 | 5.250 | PURC | 08/17/06 | 01/08/07 08/17/06 | 46 | 19 | UNION BANK CP | 41418 |
| -49,497,083.33 | | -502,916.67 | | 5.152 | 0, | 08/16/06 | 08/17/06 08/16/06 | | | | connie |
| | | 49,497,083.33 | 50,000,000.00 | 5.100 | PURC | 08/16/06 | 10/26/06 | 87 | 19 | FEDERAL HOME LOAN DISC | 41417 |
| -50,000,000.00 | | | | 5.350 | 0, | 08/15/06 | 08/15/06 08/15/06 | | | | connie |
| | | 50,000,000.00 | 50,000,000.00 | 5.350 | PURC | 08/15/06 | | 40 | 19 | BOA CD | 41416 |
| -50,000,000.00 | | | | 5.350 | 0, | 08/15/06 | 08/15/06 | | | | connie |
| | | 50,000,000.00 | 50,000,000.00 | 5.350 | PURC | 08/15/06 | 11/16/06 | 40 | 19 | BOA CD | 41415 |
| -50,000,000.00 | | | | 5.350 | | 08/15/06 | | | | | connie |
| | | 50,000,000.00 | 50,000,000.00 | 5.350 | FURC | 08/15/06 | 11/14/06 | 40 | 19 | BOA CD | 41414 |
| | | | | | | | | | | | |
| SETTLEMENT | AMORT/(ACCRET) | PREM / (DISC) | ORIGINAL FACE | IELD | TYP YIELD | SETTLE | /ENTRY | DATE | CASH 1 | MEMO | USER |
| (GAIN) /LOSS | (INTEREST) | BOOK VALUE | PAR VALUE | COUPON | TXN C | TRADE/ | MATURITY TRADE/ | BROK | BANK 1 | DESCRIPTION/POOL# | INV # |
| | | | | | | | | | | | |



MR. DANIEL DALY 4 15.554-4487
DENIEL DALY 4 15.554-4487
DENIEL DALY 5.554-4487
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06/31/06 TO 06/31/06
REPORT GRANN TOTALS ASSETS

* ACTIVE TRANSACTIONS *

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| INTR (MAT | SALE (49) | PURC | TYPE/ |
|---|--|----------------------------|--|
| INTR 4.802 (7) MAT 5.233 (48) | SALE 5.020 (4) | 5.264 | TYPE/ WEIGHTED |
| INTR 4.802 (7) MAT 5.233 -1995000000.00 (48) | (49) SALE 5.020 -200000000.00 (4) | PURC 5.264 2110000000.00 | WEIGHTED PAR VALUE VALUE BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) LOSS |
| | | | ORIGINAL FACE VALUE |
| -1988927912.47 | -197664062.52 2,335,937.48 | 2098394209.73 -11605790.27 | BOOK VALUE |
| | 2,335,937.48 | -11605790.27 | PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) (INTEREST) |
| | | | PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) |
| -1,774,430.56 -9,413,095.85 | -1,497,961.96 | | (INTEREST) |
| | -1,218,750.00 | | (GAIN) / |
| 1992268920.79 | -1,497,961.96 -1,218,750.00 200,380,774.48 | -2098394209.73 | SETTLEMENT |



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALLY 415-554-4487
DETAIL TEAMSACTION REPORT - FIXED INCOME
08/01/06 TO 08/31/06 SETTLEMENT DATE BASIS

PAGE: 1 RUN: 09/01/06 12:24:27

* ACTIVE TRANSACTIONS *

| | | | FUND: | : 100 | | POOLE | POOLED FUNDS | | | |
|-----------------|--|--|----------------------|--|-------|-------|--|---|---------------------------|---------------------------|
| INV # USER | DESCRIPTION/POOL# | BANK BROK MATURITY TRADE/ TXN COUPON CASH DATE /ENTRY SETTLE TYP YIELD | MATURITY /ENTRY | MATURITY TRADE/ TXN COUPON /ENTRY SETTLE TYP YIELD | TYP Y | CIELD | PAR VALUE BOOK VALUE (INTEREST ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET | BOOK VALUE PREM / (DISC) | (INTEREST) AMORT/(ACCRET) | (GAIN)/LOSS SETTLEMENT |
| 41330 connie | 41330 CITI BANK TIME DEPOSIT | _ | 06/06/07 | 08/31/06 | INTR | 5.400 | | | -23,250.00 | 23,250.00 |
| 0 | CITIBANK TIME DEPOSIT | 19 48 | 08/08/07 08/22/06 | 19 48 08/08/07 08/09/06 PURC 5.500 08/22/06 08/09/06 5.500 08/31/06 INTR 5.500 | PURC | 5.500 | 5,000,000.00 | 5,000,000.00 5,000,000.00 | -16,805.56 | -5,000,000.00 |
| 0 | | | | | | - | | 1 | | |
| SUBTOTA | SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEP | C TIME DEF | | ASSETS | | | 5,000,000.00 | 5,000,000.00 5,000,000.00 | -40,055.56 | -4,959,944.44 |
| | | | | | | | | | | |



| SETTLEMENT | (GAIN)/ | (INTEREST) | PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) | PREMIUM/ (DISCOUNT) | BOOK VALUE | ORIGINAL FACE VALUE | PAR VALUE | TYPE/ WEIGHTED TXN# YIELD | TYPE/ |
|-----------------------------------|---------|------------|--|---|---|-------------------------|-----------|---------------------------|-------|
| PAGE: 2 RUN: 09/01/06 12:24:27 | RUN: C | 8 7 | CITY/COUNTY OF SAN FRANCISCO R. DANIEL DALY 415-554-448 DETAIL TRANSACTION REPORT - FIXED INCOME 85/01/06 TO 08/31/06 REPORT GRAND TOTALS RESPORT GRAND TOTALS | TYOFSAN 1 DALY 41 NNSACTION REPORT - 1 08/31/0 REPORT GRAND TOTALS ASSETS | OUNTY C NIEL DA ALL TRANSACTIO 08/01/06 REPORT AS | CITY/C MR. DA DET | CTIONS * | * ACTIVE TRANSACTIONS | * ACT |

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CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

4 22



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

October 2, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to September 30, 2006:

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| | rooleu | AII |
|--------------------------|--------------|--------------|
| Interest Received | \$47,021,114 | \$47,021,114 |
| Total Net Earnings | \$45,949,943 | \$45,949,943 |
| Earned Income Yield | 5.155% | 5.155% |
| Average Age of Portfolio | 160 Days | 160 Days |

Total cost of the securities on hand September 30, 2006 was \$3,399,960,642 with a market value of \$3,415,092,987 plus fixed assets accrued interests of \$6,914,194. The earned income yield for the month of September 30 is 5.222%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of September 30, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer DOCUMENTS DEPT

OCT - 5 2006

SAN FRANCISCO

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Ed Harrington, Controller (w/Enc.)
Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies

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(FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

ORTFOLIO STATISTICS 9/01/06 THROUGH 9/30/06

PAGE: 1 RUN: 10/02/06 08:34:56

ALL FUNDS

| | ASSETS LIABLITIES | | ASSETS LIABILITIES | FPOSITS | TOTAL |
|--|-------------------|------|--------------------|---------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 19,203,580.54 | 00. | 47,371.90 | N/A | 19,250,952.44 |
| TOTAL NET EARNINGS THIS PERIOD: | 14,688,876.87 | 00. | 46,135.84 | N/A | 14,735,012.71 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,422,663,785.68 | 00. | 10,200,000.00 | N/A | 3,432,863,785.68 |
| EARNED INCOME YIELD THIS PERIOD: | 5.222 | 000. | 5.503 | N/A | 5.222 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,389,760,641.99 | 00. | 10,200,000.00 | N/A | N/A 3,399,960,641.99 |
| CURRENT AMORTIZED BOOK VALUE: | 3,393,409,992.74 | 00. | 10,200,000.00 | N/A | N/A 3,403,609,992.74 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.200 | 000. | 5.503 | N/A | 5.201 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 160.01 | 00. | 278.16 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 160.01 | 00. | 278.16 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.222 |



(FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/06 THROUGH 9/30/06

PAGE: 1 RUN: 10/02/06 09:31:04

ALL FUNDS

| | GOV'T SE | GOV'T SECURITIES | D TIME D | TIME DEPOSITS | |
|--|------------------|------------------|---------------|---------------|----------------------|
| | ASSETS | LIABILITIES | ASSETS | LIABILITIES | TOTAL |
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 46,910,267.51 | 00. | 110,846.35 | N/A | 47,021,113.86 |
| TOTAL NET EARNINGS THIS PERIOD: | 45,838,327.67 | 00. | 111,615.32 | N/A | 45,949,942.99 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,528,538,695.87 | 00. | 8,080,434.78 | N/A | N/A 3,536,619,130.65 |
| EARNED INCOME YIELD THIS PERIOD: | 5.154 | 000. | 5.480 | N/A | 5.155 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,389,760,641.99 | 00. | 10,200,000.00 | N/A | N/A 3,399,960,641.99 |
| CURRENT AMORTIZED BOOK VALUE: | 3,393,409,992.74 | 00. | 10,200,000.00 | N/A | N/A 3,403,609,992.74 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.199 | 000. | 5.503 | N/A | 5.200 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 160.01 | 00. | 278.16 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 160.01 | 00. | 278.16 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.155 |
| | | | | | |



CITY/COUNTY OF SAN FRANCISCO R. DANIEL DALY 415-554-4487

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ORTFOLIO STATISTICS 7/01/06 THROUGH 9/30/06

PAGE: 1 RUN: 10/02/06 09:31:03

JND: 100 POOLED FUNDS

| | ASSETS LIABILITIES | URITIES | ASSETS LIABLIBELITIES | EPOSITS | TOTAL |
|--|--------------------|---------|-----------------------|---------|----------------------|
| | | | | | |
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 46,910,267.51 | 00. | 110,846.35 | N/A | 47,021,113.86 |
| TOTAL NET EARNINGS THIS PERIOD: | 45,838,327.67 | 00. | 111,615.32 | N/A | 45,949,942.99 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,528,538,695.87 | 00. | 8,080,434.78 | N/A | N/A 3,536,619,130.65 |
| EARNED INCOME YIELD THIS PERIOD: | 5.154 | 000. | 5.480 | N/A | 5.155 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,389,760,641.99 | 00. | 10,200,000.00 | N/A | N/A 3,399,960,641.99 |
| CURRENT AMORTIZED BOOK VALUE: | 3,393,409,992.74 | 00. | 10,200,000.00 | N/A | N/A 3,403,609,992.74 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.199 | 000. | 5.503 | N/A | 5.200 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 160.01 | 00. | 278.16 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 160.01 | 00. | 278.16 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5,155 |



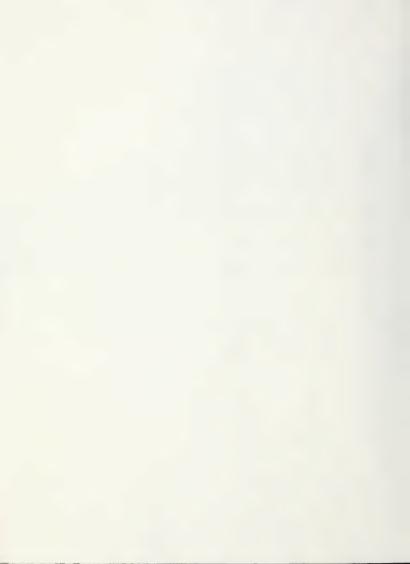
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| CITY/COUNTY OF | MR. DANIEL DALY | INVESTMENT | |
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PAGE: 1 RUN: 10/02/06 09:25:24

INVESTMENTS OUTSTANDING AS OF 9/30/06
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

| | SETTLERMENT DATE BASIS | STS | | | | |
|---|--|-------|---------------------|---------|--|----------------|
| SUMMARY DESCRIPTION | | CUPN | TRDNG | BOOK | PAR VALUE SHARES | BOOK VALUE |
| (Inv Type) 11 TREASURY BILLS | 7.45%(C) | 4.924 | 4.924 5.035 | 97.801 | 259,000,000.00 | 253,305,649.45 |
| (Inv Type) 12 TREASURY NOTES | 25.40%(C) | 3,981 | 3,981 4.794 99,252 | 99.252 | 870,000,000.00 | 863,495,231.95 |
| (inv Type) 41 FNMA DISCOUNT NOTES | 9,53%(C) | 5.094 | 5.094 5.232 | 97.338 | 333,000,000.00 | 324,137,139.33 |
| (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES | 8.72%(C) | 5.138 | 5.138 5.199 98.823 | 98.823 | 300,000,000.00 | 296,468,798.48 |
| (Inv Type) 44 FMC DISCOUNT NOTES | 10.65%(C) | 5.085 | 5.085 5.239 97.071 | 97.071 | 373,000,000.00 | 362,076,342.21 |
| (Inv Type) 81 COMMERCIAL PAPER DISC | 18.54%(C) | 5.265 | 5.265 5.347 98.481 | 98.481 | 640,000,000.00 | 630,277,480.57 |
| (Inv Type) 91 NEGOTIABLE C.D.'S | 19.41%(C) | 5.343 | 5.343 5.343 100.000 | 000.00 | 660,000,000.00 | 660,000,000.00 |
| (Inv Type) 1010 PUBLIC TIME DEPOSIT | .01%(C) | 4.315 | 4.315 4.315 100.000 | 000.00 | 200,000.00 | 200,000.00 |
| (inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY | .29%(C) REPORT TOTALS ASSETS FIXED | 5.450 | | 000.000 | 5.450 100.000 10,000,000.00 10,000,000.00 20,000,000.00 20,000,000,000 20,000,000,000 3,399,960,641.99 | 10,000,000.00 |

4.883 5.147 98.687 3,445,200,000.00 3,399,960,641.99



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|-----|---------|---------------------------------------|-------------------|-----------|---------|------------------------|--|-----------------|------------------------|-------------------------------|
| | | | INVESTM | INT INV | ENTORY | WITH MA | INVESTMENT INVENTORY WITH MARKET VALUE | | | PAGE: 1 |
| | (RPTMKT | | | | | | | | RUN: 10/02/06 09:25:27 | 6 09:25:27 |
| | | | INVESTM | ENTS OU | TSTAND | ING AS OI | INVESTMENTS OUTSTANDING AS OF 09/30/06 | | | |
| | | | | MAJOR | SORT KI | MAJOR SORT KEY IS ICC# | #. | | | |
| | INVEST | | CUSIP | BANK | FUND | FUND CPN RATE | PAR/SH | | CURR ACCR INT U | CURR ACCR INT UNREALIZED GAIN |
| | NUMBER | R PURCHASE MATURITY DATE | 1 1 1 1 1 1 1 1 1 | BROK | SAFE | YTM TR | BOOK | MARKET PRICE | PRICE SOURCE O | PRICE SOURCE UNREALIZED LOSS |
| rd, | 41428 | A 41428 TREASURY BILLS | 912795YF2 | 1.9 | 100 | 4.9700 | 50,000,000.00 | 49,662,500.00 | 234,694.44 | 35,250.00 |
| | | 08/28/06 11/24/06 | | 40 | 000 | 5.0311 | 49,392,555.56 | 99.325000000000 | SUNGARD | |
| et. | | 41339 TREASURY BILLS | 912795YK1 | 19 | 100 | 5.0300 | 50,000,000.00 | 49,475,228.66 | 705,597.22 | 41,103.66 |
| | | 06/22/06 12/21/06 | | 40 | 000 | 5.1612 | 48,728,527.78 | 98.95045731707 | SUNGARD | |
| d | | 41409 TREASURY BILLS | 912795YS4 | 19 | 100 | 4.9750 | 30,000,000.00 | 29,488,311.07 | 199,000.00 | 27,269.40 |
| | | 08/14/06 02/08/07 | | 8.7 | 000 | 5.1005 | 29,262,041.67 | 98.29437022901 | SUNGARD | |
| A. | | 41437 TREASURY BILLS | 912795YWS | 13 | 100 | 4.9000 | 50,000,000.00 | 48,959,709.12 | 136,111.11 | 34,986.90 |
| | | 09/11/06 03/08/07 | | 8.7 | 000 | 5.0217 | 48,788,611.11 | 97.91941823899 | SUNGARD | |
| el, | | 41439 TREASURY BILLS | 912795YX3 | 19 | 100 | 4.8800 | 20,000,000.00 | 19,565,135.54 | 32,533.33 | 12,468.88 |
| | | 09/19/06 03/15/07 | | 4.3 | 000 | 5.0000 | 19,520,133.33 | 97.82567771084 | SUNGARD | |
| et, | | 41451 TREASURY BILLS | 912795YY1 | 13 | 100 | 4.8050 | 49,000,000.00 | 47,888,648.84 | 26,160.56 | 13,552.72 |
| | | 09/27/06 03/22/07 | | 40 | 000 | 4.9206 | 47,848,935.56 | 97.73193641618 | SUNGARD | |
| ď | 41452 | 2 TREASURY BILLS | 912795YY1 | 13 | 100 | 4.8100 | 10,000,000.00 | 9,773,193.64 | 5,344.44 | 3,004.76 |
| | | 09/27/06 03/22/07 | | 40 | 000 | 4.9258 | 9,764,844.44 | 97.73193641618 | SUNGARD | |
| | | | | | | | | | | |
| | SUBTOT | SUBTOTAL (Inv Type) 11 TREASURY BILLS | | 7.46% (M) | _ | 4.9244 | 4.9244 259,000,000.00 254,812,726.87 | 254,812,726.87 | 1,339,441.10 | 167,636.32 |

ď $\cap I_q^4$

| | SUBTOTAL (INV TYPE) 11 TREASURY BILLS | 7 | 7.46%(M) | | 4.9244 | 259,000,000.00 | 254,812,726.87 98.38329200000 | 1,339,441.10 | 167,636.32 |
|-----|---------------------------------------|-----------|----------|-----|--------|----------------|----------------------------------|--------------|-------------|
| | | | | | | | | | |
| d | 41196 T NOTE (98.20) | 912828DF4 | 13 | 100 | 3.0000 | 50,000,000.00 | 49,750,000.00 | 379,076.09 | 441,406.25 |
| | | | 43 | 000 | 4.8769 | 49,308,593.75 | 000000000005.66 | SUNGARD | |
| 0 | 41197 T NOTE (98.20) | 912828DF4 | 19 | 100 | 3.0000 | 50,000,000.00 | 49,750,000.00 | 379,076.09 | 441,406.25 |
| | 03/29/06 12/31/06 | | 43 | 000 | 4.8769 | 49,308,593.75 | 99.50000000000 | SUNGARD | |
| 0 | 41198 T NOTE (98.20) | 912828DF4 | 19 | 100 | 3.0000 | 50,000,000.00 | 49,750,000.00 | 379,076.09 | 445,312.50 |
| | | | 8.7 | 000 | 4.8876 | 49,304,687.50 | 99.500000000000 | SUNGARD | |
| ď | 41199 T NOTE (98.20) | 912828DF4 | 1.9 | 100 | 3.0000 | 50,000,000.00 | 49,750,000.00 | 379,076.09 | 445,312.50 |
| | 03/29/06 12/31/06 | | 8.7 | 000 | 4.8876 | 49,304,687.50 | 99.500000000000 | SUNGARD | |
| 0 | 41200 T NOTE (98.20) | 912828DF4 | 1.9 | 100 | 3.0000 | 50,000,000.00 | 49,750,000.00 | 379,076.09 | 443,359.37 |
| | 03/29/06 12/31/06 | | 40 | 000 | 4.8823 | 49,306,640.63 | 99.500000000000 | SUNGARD | |
| đ | 41201 T NOTE (98.20) | 912828DF4 | 13 | 100 | 3.0000 | 50,000,000.00 | 49,750,000.00 | 379,076.09 | 443,359.37 |
| | 03/29/06 12/31/06 | | 40 | 000 | 4.8823 | 49,306,640.63 | 99.500000000000 | SUNGARD | |
| d | 41091 T NOTE (98.19) | 912828DJ6 | 1.9 | 100 | 3.1250 | 25,000,000.00 | 24,843,750.00 | 131,623.64 | 197,265.62 |
| | 01/31/06 01/31/07 | | 40 | 000 | 4.5879 | 24,646,484.38 | 99.375000000000 | SUNGARD | |
| -14 | 40980 T NOTE (98.205) | 912828DY3 | 1.9 | 100 | 3.6250 | 25,000,000.00 | 24,742,187.50 | 229,025.14 | 84,960.94 |
| | 11/14/05 06/30/07 | | 40 | 000 | 4.5056 | 24,657,226.56 | 98.96875000000 | SUNGARD | |
| d | 41106 T NOTE (99.12) | 912828EP1 | 1.9 | 100 | 4.2500 | 20,000,000.00 | 19,856,250.00 | 285,655.74 | |
| | 02/08/06 11/30/07 | | 40 | 000 | 4.6110 | 19,875,000.00 | 99.28125000000 | SUNGARD | -18,750.00 |
| ď | 41089 T NOTE (99.30) | 912828EU0 | 1.9 | 100 | 4.3750 | 25,000,000.00 | 24,851,562.50 | 184,273.10 | |
| | 01/31/06 01/31/08 | | 4.0 | 000 | 4.4160 | 24,980,583.50 | 99.40625000000 | SUNGARD | -129,021.00 |
| ď | 41134 T NOTE (99.27) | 912828EY2 | 1.9 | 100 | 4.6250 | 15,000,000.00 | 14,962,500.00 | 59,409.53 | |
| | 02/28/06 02/29/08 | | 40 | 000 | 4.7161 | 14,974,218.75 | 99.75000000000 | SUNGARD | -11,718.75 |
| ď | 41135 T NOTE (99.27) | 912828EY2 | 1.9 | 100 | 4.6250 | 15,000,000.00 | 14,962,500.00 | 59,409.53 | |
| | 02/28/06 02/29/08 | | 43 | 000 | 4.7161 | 14,974,218.75 | 99.750000000000 | SUNGARD | -11,718.75 |
| ď | 41136 T NOTE (99.27) | 912828EY2 | 1.9 | 100 | 4.6250 | 15,000,000.00 | 14,962,500.00 | 59,409.53 | |
| | 02/28/06 02/29/08 | | 4.5 | 000 | 4.7161 | 14,974,218.75 | 99.75000000000 | SUNGARD | -11,718.75 |
| d | 41137 T NOTE (99.27) | 912828EY2 | 19 | 100 | 4.6250 | 15,000,000.00 | 14,962,500.00 | 59,409.53 | |
| | 02/28/06 02/29/08 | | 8.7 | 000 | 4.7161 | 14,974,218.75 | 99.75000000000 | SUNGARD | -11,718.75 |



| M R. | DANIE | I D | ALY | 4 1 | DANIEL DALY 415-554-4487 | 487 | | |
|--------------------------------|--------------|--------|---------|--|--------------------------|--|--------------|-------------------------------|
| | INVESTM | ENT IN | VENTORY | INVESTMENT INVENTORY WITH MARKET VALUE | CET VALUE | | | PAGE: 2 |
| (RPIMKI) | | | | | | | RUN: 10/02/ | RUN: 10/02/06 09:25:27 |
| | INVESTM | ENTS O | UTSTAND | INVESTMENTS OUTSTANDING AS OF 09/30/06 | 90/08/60 | | | |
| | | MAJOR | SORT B | MAJOR SORT KEY IS ICC# | | | | |
| INVEST DESCRIPTION | CUSIP | BANK | FUND | FUND CPN RATE | PAR/SHARES | MARKET VALUE | | CURR ACCR INT UNREALIZED GAIL |
| NUMBER PURCHASE MATURITY DATE | | BROK | SAFE | SAFE YTM TR | BOOK | MARKET PRICE | PRICE SOURCE | PRICE SOURCE UNREALIZED LOSS |
| | | | | | | | | |
| A 41138 T NOTE (99.27) | 912828EY2 19 | 13 | | 4.6250 | 15,000,000.00 | 100 4.6250 15,000,000.00 14,962,500.00 | 59,409.53 | |
| 02/28/06 02/29/08 | | 68 | 000 | 4.7161 | 14,974,218.75 | 14,974,218.75 99.7500000000 | SUNGARD | -11,718.75 |
| A 41210 TREASURY NOTES (99.21) | 912828EZ9 | 13 | 100 | 4.6250 | 50,000,000.00 | 50,000,000.00 49,890,625.00 | 6,353.02 | 62,500.00 |
| 03/31/06 03/31/08 | | 8.7 | 000 | 4.8073 | 49,828,125.00 | 49,828,125.00 99.78125000000 | SUNGARD | |
| A 41211 T NOTE (99.21) | 912828EZ9 | 13 | 100 | 100 4.6250 | 50,000,000.00 | 50,000,000.00 49,890,625.00 | 6,353.02 | 62,500.00 |
| 00/10/00 30/10/00 | | 0 | 000 | 4 8073 | 49 828 125 00 | 87 000 4 8073 49 828 125 00 99.78125000000 | SUNGARD | |

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CITY/COUNTY OF SAN FRANCISCO

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| T NOTE (1992) TREASTON (1992) TREASTON (1992) TREASTON (1992) T NOTE (1992) | 9112 828 8 E Z 2 3 3 5 12 8 5 2 8 5 2 8 5 3 6 5 6 5 6 5 6 5 6 5 6 5 6 6 5 6 6 6 6 | 13 13 13 13 13 13 | 1000 | 4.6250 4.7161 4.6250 4.8073 | 15,000,000.00 14,974,218.75 50,000,000.00 | 14,962,500.00 99.7500000000 49,890,625.00 | 59,409.53 SUNGARD 6,353.02 | -11,718.75 |
|---|--|----------------------------------|------|--------------------------------------|---|---|---|--------------|
| 0,20,20,00 TREASHWY NOTES 199.21) TOOP 199.21) TOOP 199.21) TOOP 199.21) TOOP 199.21) TOOP 199.21) TOOP 199.21) TOOP 199.21) TOOP 199.21) TOOP 199.21) | 912 828 EZ 9 912 828 EZ 9 912 828 EZ 9 912 828 EZ 2 912 828 EZ 2 912 828 EZ 2 912 828 EZ 2 912 828 EZ 2 | 89 119 119 119 | 000 | 4.7161 | 14,974,218.75 | 49,890,625.00 | SUNGARD 6,353.02 | -11,718.75 |
| TREALCHY NOTES (39) 08 10371/06 03) 14/08 10371/06 03) 14/08 10371/06 03) 14/08 10371/06 03) 14/08 10371/06 03) 14/08 10371/06 03/31/08 T NOTE (99:21) T NOTE (99:21) T NOTE (99:21) T NOTE (99:21) T NOTE (99:21) | 912828EE29 912828EE29 912828EE29 912828EE29 912828EE29 912828EE29 | 89 13 13 13 | 100 | 4.7161 | 14,974,218.75 | 49,890,625.00 | 6,353.02 | 62,500.00 |
| TREALDRY NOTES (39.21) 03/31/06 (3)31/08 03/31/06 (39.21) 03/31/06 (39.21) 03/31/06 (39.21) 03/31/06 (39.21) 03/31/06 (39.21) 03/31/06 (39.21) 03/31/06 (39.21) 03/31/06 (39.21) 03/31/06 (39.21) | 912828EE29 912828EE29 912828EE29 912828EE29 912828EE29 912828EE29 912828EE29 | 13 87 87 13 | 100 | 4.8073 | 50,000,000.00 | 49,890,625.00 | 6,353.02 | 62,500.00 |
| 0/3/1/6 0/3/1/08 0/3/1/6 0/31/06 10/31/06 0/31/08 10/31/06 0/31/08 10/31/06 0/31/08 10/31/06 0/31/08 10/31/06 0/33/08 10/31/06 0/33/08 10/31/06 0/33/08 | 912828EZ9 912828EZ9 912828EZ9 912828EZ9 912828EZ9 912828EZ9 | 87 139 139 | | 4.8073 | | 000000000000000000000000000000000000000 | Carrier Day | |
| T NOTE (99.21) | 912828EE29 912828EE29 912828EE29 912828EE29 912828EE29 912828EE29 | 119 | 000 | | 49,828,125.00 | 99.78125000000 | SUNGARD | |
| 00/71/06 07/31/08 07/71/06 07/31/08 1 NOTE (199.21) 1 NOTE (199.21) 1 NOTE (199.21) 1 NOTE (199.21) 1 NOTE (199.21) 1 NOTE (199.21) 1 NOTE (199.21) | 912828EZ9 912828EZ9 912828EZ9 912828EZ9 912828EZ9 | 139 | 100 | 4.6250 | 50,000,000.00 | 49,890,625.00 | 6,353.02 | 62,500.00 |
| T NOTE (99.21) 03/31/06 03/31/08 03/31/06 03/31/08 03/31/06 03/31/08 03/31/06 03/31/08 | 912828EZ9 912828EZ9 912828EZ9 912828EZ9 912828EZ9 912828EZ9 | 13 | 000 | 4.8073 | 49,828,125.00 | 99.78125000000 | SUNGARD | |
| 03/31/06 03/31/08 T NOTE (99.21) 03/31/06 03/31/08 03/31/06 03/31/08 03/31/06 09/31/08 03/31/06 09/31/08 | 912828EZ9 912828EZ9 912828EZ9 912828EZ9 | | 100 | 4.6250 | 50,000,000.00 | 49,890,625.00 | 6,353.02 | 62,500.00 |
| T NOTE (99.21) 03/31/06 (03/31/08 03/31/06 (39.21) 03/31/06 (99.21) 03/31/06 (33/31/08 | 912828EZ9 912828EZ9 912828EZ9 912828EZ9 912828EZ9 | 45 | 000 | 4.8073 | 49,828,125.00 | 99.78125000000 | SUNGARD | |
| 03/31/06 03/31/08 T NOTE (99.21) 03/31/06 03/31/08 T NOTE (99.21) | 912828EZ9 912828EZ9 912828EZ9 912828EZ9 | 1.9 | 100 | 4.6250 | 50,000,000.00 | 49,890,625.00 | 6,353.02 | 62,500.00 |
| T NOTE (99.21) 03/31/06 03/31/08 1 NOTE (99.21) 03/31/06 03/31/08 | 912828EZ9 912828EZ9 912828EZ9 912828EZ9 | 00 | 000 | 4.8073 | 49,828,125.00 | 99.78125000000 | SUNGARD | |
| 03/31/06 03/31/08 T NOTE (99.21) 03/31/06 03/31/08 | 912828EZ9 912828EZ9 912828EZ9 | 0 | 100 | 4.6250 | 50.000.000.00 | 49.890,625.00 | 6,353.02 | 62,500.00 |
| T NOTE (99.21) 03/31/06 03/31/08 | 912828EZ9 912828EZ9 912828EZ9 | . 4 | 000 | 4.8073 | 49.828.125.00 | 99.78125000000 | SUNGARD | |
| 03/31/06 03/31/08 | 912828EZ9 | 1.9 | 100 | 4.6250 | 50,000,000.00 | 49,890,625.00 | 6,353.02 | 62,500.00 |
| 00 (40 (00 00 (40 (00 | 912828EZ9 | 43 | 000 | 4.8073 | 49.828.125.00 | 99.78125000000 | SUNGARD | |
| 21216 T NOTE (99 21) | 912828EZ9 | 6 | 100 | 4.6250 | 50,000,000,00 | 49,890,625.00 | 6,353.02 | 62,500.00 |
| 03/31/06 03/31/08 | 912828EZ9 | 40 | 000 | 4.8073 | 49,828,125.00 | 99.78125000000 | SUNGARD | |
| | | 13 | 100 | 4.6250 | 50,000,000.00 | 49,890,625.00 | 6,353.02 | 62,500.00 |
| 03/31/06 03/31/08 | | 4.0 | 000 | 4.8073 | 49,828,125.00 | 99.78125000000 | SUNGARD | |
| | | | | | | | | |
| SUBTOTAL (Inv Type) 12 TREASURY NOTES | 25. | 25.38% (M) | | 3.9810 | 870,000,000.00 | 866,731,250.00 | 3,452,905.97 | 3,442,382.80 |
| | | | | 4.7944 | 863,495,231.95 | 99.62428200000 | 1 | -206,364.75 |
| | | | | | | | | |
| 41351 FEDERAL NATL MTG ASSN DISC N | 313589J38 | 19 | 100 | 5.2900 | 45,000,000.00 | 44,986,500.00 | 568,675.00 | 6,337.50 |
| | | 4.0 | 000 | 5.3601 | 44,411,487.50 | 99.97000000000 | UPRICE | |
| 41432 FNMA DISCOUNT NOTES | 313589048 | 13 | 100 | 5.1500 | 25,000,000.00 | 24,820,000.00 | 118,020.84 | 5,972.22 |
| 08/29/06 11/22/06 | | 8.7 | 000 | 5.2134 | 24,696,006.94 | 99.280000000000 | UPRICE | |
| 41352 FNMA DISCOUNT NOTES | 313588AC9 | 19 | 100 | 5.3000 | 50,000,000.00 | 49,345,000.00 | 610,972.22 | 36,944.45 |
| | | 8.7 | 000 | 5.4418 | 48,697,083.33 | 98.69000000000 | UPRICE | |
| | 313588AX3 | 1.9 | 100 | 5.1320 | 13,000,000.00 | 12,795,900.00 | 20,385.44 | 5,314.11 |
| 09/20/06 01/22/07 | | 4.5 | 000 | 5.2244 | 12,770,200.45 | 98.43000000000 | UPRICE | |
| 11456 FNMA DISCOUNT NOTES | 313588BY0 | 19 | 100 | 5.0600 | 25,000,000.00 | 24,520,000.00 | 14,055.56 | 4,916.66 |
| 09/27/06 02/16/07 | | 45 | 000 | 5.1630 | 24,501,027.78 | 98.08000000000 | UPRICE | |
| 41458 FNMA DISCOUNT NOTES | 313588BY0 | 19 | 100 | 5.0600 | 50,000,000.00 | 49,040,000.00 | 21,083.33 | 9,833.34 |
| 09/28/06 02/16/07 | | 4.5 | 000 | 5.1623 | 49,009,083.33 | 98.08000000000 | UPRICE | |
| | 313588CF0 | 13 | 100 | 5.0100 | 50,000,000.00 | 48,990,000.00 | 855,875.00 | |
| 05/31/06 02/23/07 | | 4.0 | 000 | 5.2041 | 48,135,166.67 | 97.98000000000 | UPRICE | -1,041.67 |
| 141459 FNMA DISCOUNT NOTES | 313588JF3 | 13 | 100 | 4.9000 | 25,000,000.00 | 24,010,000.00 | 10,208.33 | |
| 09/28/06 07/17/07 | | 8.7 | 000 | 5.1028 | 24,006,388.89 | 96.04000000000 | UPRICE | -6,597.22 |
| | 313588JV8 | 19 | 100 | 4.9000 | 50,000,000.00 | 47,925,000.00 | 27,222.22 | |
| 09/27/06 07/31/07 | | 8.7 | 000 | 5.1137 | 47,910,694.44 | 95.85000000000 | UPRICE | -12,916.66 |

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69,318.28

2,246,497.94

326,432,400.00

333,000,000.00

5.0943 5.2324 100 5.1000 000 5.1518

9.56% (M)

SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES

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325,833.34 SUNGARD

49,822,916.67

50,000,000.00

13

313385195

A 41417 FEDERAL HOME LOAN DISC NOTES 08/16/06 10/26/06



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALE INVESTMENT INTERPRETARE INVESTMENT INVESTMENT INVESTMENT INTERPRETARE INVESTMENT INTERPRETARE INVESTMENT INTERPRETARE IN

(RPTMKT)

PAGE: 3 RUN: 10/02/06 09:25:27

| 00/00/60 | |
|---------------|-------|
| Ď | ICC# |
| S AS | IS |
| ANDING | r KEY |
| OUTSIA | SORT |
| TNAESTMENTS O | MAJOR |
| | |

| UNREALIZED GAIN | The state of the s | 2,111.11 | 2,611.11 | | 2,527.78 | 1 | 2,625.00 | 2.775.00 | | 6,382.64 | | 19,032.64 | 320.00 | | -3,541.67 | | -1,854.16 | 00.00#,21 | 28,416.67 | | | -2,555.56 | 8,000.00 | | -6,240.00 | 3,027.78 | | 02 000 000 | 25 962 50 | | 78,126.95 | -34,438.89 | | -44.45 | |
|--|--|------------------------------|---|----------------|------------------------------|-------------------|------------------------------|---------------|---|------------------------------|-------------------|--|--------------------------|-------------------|-------------------|--------------------|---------------|-----------------------------|-------------------|-------------------|--------------------|-------------------|--------------------|--|--------------------|--------------------|-------------------|--------------------|-------------------|---|--|--|---------------|-------------------|---|
| CURR ACCR INT | THICK SOUNCE | 178,472.22 | 242,722.22 | SUNGARD | 242,486.11 | SUNGARD | 242,486.11 | 137.619.44 | SUNGARD | 144,220.55 | SUNGARD | 1,513,839.99 | 27,440.00 | 869,722,23 | SUNGARD | 434,861.11 | SUNGARD | 257, 133.33 | 610,972.22 | SUNGARD | 20,916.67 | SUNGARD | 161,958.33 | 960 00 | SUNGARD | 161,319.44 | SUNGARD | 21,276.67 | 00 037 E0 | SUNGARD | 2.655.597.50 | | 279,466.67 | SUNGARD | 33 333 376 |
| MARKET VALUE | | 49,730,833.33 | 49,667,083.33 | 99.33416666667 | 49,631,666.67 | 99.26333333333 | 49,617,500.00 | 36 716 950 00 | 99.23500000000 | 12,814,721.11 | 98.5747777778 | 298,001,671.11 | 15,963,733.33 | 49.638.750.00 | 99.27750000000 | 24,686,027.78 | 98.7441111111 | 19,737,533.33 | 49.343,833,33 | 98.6876666667 | 24,356,000.00 | 97.424000000000 | 48,656,000.00 | 17 475 840 00 | 97.088000000000 | 48,474,000.00 | 96.948000000000 | 37,559,535.00 | 96.30650000000 | 96.28125000000 | 364 775 627 77 | 97.79507400000 | 39,988,311.11 | 99.970777778 | ** ** *** |
| C# PAR/SHARES | POOR | 50,000,000.00 | 50.000.000.00 | 49,421,750.00 | 50,000,000.00 | 49,386,652.78 | 50,000,000.00 | 27 000 000 00 | 36,576,555.56 | 13,000,000.00 | 12,664,117.92 | 300,000,000.00 | 16,000,000.00 | 50,000,000,000 | 48,772,569.44 | 25,000,000.00 | 24,253,020.83 | 20,000,000.00 | 50.000.000.00 | 48,704,444.44 | 25,000,000.00 | 24,337,638.89 | 50,000,000.00 | 48,486,041.67 | 17 472 120 00 | 50,000,000.00 | 48,309,652.78 | 39,000,000.00 | 37,558,505.83 | 28,778,375.00 | 272 000 000 000 00 | 362,076,342.21 | 40,000,000.00 | 39,708,888.89 | |
| MAJOR SORT KEY IS ICC# BANK FUND CPN RATE | | | 5.1400 | | | | | 5.2003 | | | 5.3944 | 5.1378 | | 5.1657 | | | | | 3000 | | | | | 5.2283 | | | 5.2267 | | | 5.2696 | 3 3 0 0 | 5.2385 | 5.2400 | | |
| FUND | SAFE | 100 | 100 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | (M | 100 | 100 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 000 | 000 | - | É | 100 | 000 | |
| MAJOR BANK | BROK | 19 | 4 P | 40 | 19 | 8 9 | 19 | 20 70 | H 80 | 1.9 | 8.7 | 8.73%(M) | 13 | a - | 9 80 | 1.9 | 8.9 | 610 | 0 - | 87 | 13 | 4.0 | 1.9 | 40 | 40 | 13 | 4.0 | 19 | 40 | 19 | 10 COS (MI) | 00.0 | 13 | 46 | 0.0 |
| CUSIP | 1 | 313385N69 | 313385275 | | 313385041 | | 313385066 | 2330000000 | 313383068 | 313384AKS | | | 313397K83 | 313307038 | | 313397090 | | 313396AB9 | 313396289 | | 313396DW0 | | 313396EE9 | Contract of the contract of th | STSSSSEMS | 313396FG3 | | 313396HH9 | | 313396HM8 | | | 90485LK31 | | 00100100 |
| DESCRIPTION | | FEDERAL HOME LOAN DISC NOTES | 09/06/06 11/08/06 REDREAL HOME LOAN DISC NOTES | | FEDERAL HOME LOAN DISC NOTES | 08/28/06 11/22/06 | FEDERAL HOME LOAN DISC NOTES | | FEDERAL HOME LOAN DISC NOTES 09/05/06 11/24/06 | FEDERAL HOME LOAN DISC NOTES | 07/17/06 01/10/07 | . (Inv Type) 43 FEDERAL HOME LOAN DISC | 41440 FMC DISCOUNT NOTES | 09/19/06 10/17/06 | 05/30/06 11/21/06 | FMC DISCOUNT NOTES | | FEDL HOME LLN MTG CORP DISC | 07/06/06 01/02/07 | 07/10/06 01/02/07 | FMC DISCOUNT NOTES | 09/25/06 04/03/07 | FMC DISCOUNT NOTES | 09/08/06 04/11/07 | FMC DISCOUNT NOTES | FMC DISCOUNT NOTES | 09/08/06 05/07/07 | FMC DISCOUNT NOTES | 09/27/06 06/25/07 | FMC DISCOUNT NOTES 09/12/06 06/29/07 | MARINE COMMANDE COMMA | SUBICIAL (INV 1YPC) 44 FRC DISCOUL NOIDS | UNION BANK CP | 08/14/06 10/03/06 | CARLES OF R. S. |
| INVEST | NOMBER | 41434 F | 41429 F | | 41430 F | | 41431 E | | 41433 F | 41363 F | | SUBTOTAL | 41440 F | 01017 | | 41320 F | | 41349 F | 41367 0 | | 41447 F | | 41435 F | | 41453 F | 41436 F | | 41454 F | | 41438 F | a de constant | SUBTUIRE | 41410 U | | 11 400 11 |



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| | | Z Z | DANIEL DALY INVESTMENT INVENTOR | ENT IN | A L Y | WITH MAR | A N I E L D A L Y 4 I S - 5 S 4 - 4 4 8 7 INVESTMENT INVENTORY WITH MARKET VALUE | 200 | | PAGE: 4 |
|-----------------------|--|--|------------------------------------|-----------|--------|---|---|---------------------------------|-------------------------------|--|
| _ | RPTMKT) | | INVESTM | ENTS OF | SORT B | NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# | INVESTMENTS OUTSTANDING AS OF 09/30/06 MAJOR SORT KEY IS ICC# | | RUN: 10/02/ | RUN: 10/02/06 09:25:27 |
| | INVEST DE | DESCRIPTION PURCHASE MATURITY DATE | CUSIP | BANK | FUND | CPN RATE | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT PRICE SOURCE | URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |
| d | 41411 BOA CP | | 0660P1KB6 | 61 | 100 | 5.2720 | 50,000,000.00 | 49,926,944.44 | 351,466.67 | 166.66 |
| 4 | 08/14/06 10/11/06 41372 BOA CP | 10/11/06 | 0660P1KH3 | 19 | 100 | 5.3450 5.3450 | 50,000,000.00 | 49,883,111.11 | 512,229.16 | 1,888.89 |
| A_{q}^{θ} | 07/24/06 10/17/06 41412 BOA CP | 10/17/06 | 0660P1KH3 | 139 | 100 | 5.2750 | 50,000,000.00 | 49,883,111.11 | 351,666.67 | 333.33 |
| et, | 08/14/06 10/17/06 41406 BOA CP | 10/17/06 | 0660P1KT7 | 40 | 100 | 5.3249 | 49,531,111.11 | 99.7662222222 49,810,055.56 | 373,291.67 | 361.11 |
| , | 08/11/06 10/27/06 | 10/27/06 | 0660001000 | 40 | 000 | 5.3301 | 49,436,402.78 | 99.62011111111 49 788 138 89 | 373.291.67 | 402.78 |
| 4 | | 10/30/06 | ORGETTANO | 4 0 | 000 | 5.3324 | 49,414,444.44 | 99.5762777778 | SUNGARD | |
| rt, | 41373 BOA CP | 10/31/06 | 0660P1KX8 | 19 | 100 | 5.4299 | 50,000,000.00 | 49,780,833.33 | 512,708.33 SUNGARD | 3,750.00 |
| εI_q^4 | 41418 UNION BANK CP | CP CP | 90485LN87 | 61 | 100 | 5.2500 | 35,000,000.00 | 34,494,687.50 | 229,687.50 | 00.00 |
| d | 08/17/06 41420 BOPA CP | 01/08/07 | 86NLG0990 | 19 | 000 | 5.2500 | 34,265,000.00 | 98.55625000000 49,270,833.33 | SUNGARD 291,666.67 | |
| | 90/ | 01/09/07 | | 40 | 000 | 5.3594 | 48,979,166.67 | 98.54166666667 | SUNGARD | 01 |
| ď | 41421.BOFA CP 08/22/06 | 109/00/10 | 0660PIN98 | 40 | 100 | 5.2500 | 48,979,166.67 | 49,270,833.33 98.54166666667 | SUNGARD | 01 |
| rd, | 41422 BOFA CP | 01/03/07 | 0660PINP2 | 19 | 100 | 5.2500 | 50,000,000.00 | 49,168,750.00 | 291,666.67 SUNGARD | 00. |
| $\ell \mathbb{Z}_q^4$ | 41425 UNION BANK CP 08/23/06 01/24/07 | CE CP 01/24/07 | 90485LNQ7 | 119 | 100 | 5.2400 | 40,000,000.00 | 39,329,166.67 98.32291666667 | 227,066.67 SUNGARD | -1,277.78 |
| ď | 41455 BOA CP 09/27/06 02/23/07 | 02/23/07 | 0660P1PP0 | 19 | 100 | 5.1850 | 50,000,000.00 | 48,944,722.22 | 28,805.56 SUNGARD | -11,076.40 |
| | SUBTOTAL (Inv Type | SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC | | 18.58%(M) | Ç | 5.3465 | 640,000,000.00 | 634,532,193.04 | 4,260,236.13 | 6,902.77 |
| | | | | | | | | | | |

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|---|--|--|
| | 4,260,236.13 | |
| | 634,532,193.04 99.14565500000 | |
| | 5.2654 640,000,000.00 634,532,193.04 4,: 5.3465 630,277,480.57 99.14565500000 | |
| | 5.2654 | |
| | 18.58%(M) | |
| | SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 18.58% (M) | |
| | 1 COMMERCE | |
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CITY/COUNTY OF SAN FRANCISCO 4R. DANTEL DALY 4 15 - 54 - 4487 INVESTMENT INVESTMENT INVESTMENT

PAGE: 5 RUN: 10/02/06 09:25:27

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| INVEST | T DESCRIPTION R PURCHASE MATURITY DATE | CUSIP | BANK | FUND (| FUND CPN RATE SAFE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT PRICE SOURCE | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |
|---------|--|-----------|-----------|--------|------------------------------|---|--------------------------------------|-------------------------------|--|
| 1 1 1 1 | | | | | 1 | 1 | | | |
| 41404 | 4 BOA CD | 06050GVC1 | 19 | 100 | 5.3500 | 50,000,000.00 | 50,000,000.00 50,002,394.84 | 386,388.89 | 2,394.84 |
| | 08/10/06 11/27/06 | | 40 | 000 | 5.3500 | 50,000,000.00 | 100.0047896890 | SUNGARD | |
| 4140 | 41405 BOA CD | 06050GVD9 | 13 | 100 | 5.3500 | 50,000,000.00 | 50,002,435.78 | 386,388.89 | 2,435.78 |
| | 08/10/06 11/28/06 | | 40 | 000 | 5.3500 | 50,000,000.00 | 50,000,000.00 100.0048715614 | SUNGARD | |
| 41424 | 4 BOFA CD | 06050GVR8 | 19 | 100 | 5.3600 | 50,000,000.00 | 50,000,000.00 50,001,430.52 | 297,777.78 | 1,430.52 |
| | 08/22/06 01/23/07 | | 4.0 | 000 | 5.3600 | 50,000,000.00 | 50,000,000.00 100.0028610484 | SUNGARD | |
| 4144 | 41443 BOA CD | 06050GWT3 | 13 | 100 | 5.3400 | 50,000,000.00 | 50,002,128.89 | 81,583.33 | 2,128.89 |
| | 09/20/06 02/06/07 | | 4.0 | 000 | 5.3400 | 50,000,000.00 | 50,000,000.00 100.0042577716 | SUNGARD | |
| 41442 | 2 BOA CD | 06050GWU0 | 19 | 100 | 5.3400 | 50,000,000.00 | 50,000,000.00 50,002,355.15 | 81,583.33 | 2,355.15 |
| | 09/20/06 02/20/07 | | 4.0 | 000 | 5.3400 | 50,000,000.00 | 50,000,000.00 100.0047102925 | SUNGARD | |
| | | | | | 1 1 1 1 1 | | | | |
| SUBTO | SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S | | 19.33%(M) | 4) | 5.3427 | 660,000,000.00 | 5.3427 660,000,000.00 660,024,882.76 | 3,459,749.99 | 26,688.56 |
| | | | | | 5.3427 | | 660,000,000.00 100.0037700000 | | -1,805.80 |

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-183,244.44 -229,794.44 -413,038.88 763.89 SUNGARD 1,513.89 4,816,755.56 4,770,205.56 9,586,961.12 95.86961100000 95.4041111111 5,000,000.00 5,000,000.00 10,000,000.00 10,000,000.00 200,000.00 5,000,000.00 5,000,000.00 5.4500 4.3150 5.4000 5.4000 5.5000 5.4500 100 .28%(M) 19 19 19 19 SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M A 41330 CITI BANK TIME DEPOSIT 41419 CITIBANK TIME DEPOSIT 70/80/80 90/60/80

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SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT

07/16/06 07/16/07 41369 MISSION BANK CD

100 100

A 40973 MISSION AREA FED CR 11/02/05 11/02/06

13 62 13 60



| PAGE: 1 RUN: 10/02/06 09:25:24 | BOOK VALUE | 49, 392, 555.56 48, 728, 527.78 29, 262, 041.67 48, 788, 611.11 19, 520, 133.33 47, 848, 935.56 9, 764, 844.44 | 253,305,649.45 | 49,308,593.75 49,308,593.75 49,304,687.50 | 49,304,687.50 49,306,640.63 49,306,640.63 | 24,646,484.38 24,657,226.56 19,875,000.00 | 24,980,583.50 14,974,218.75 14,974,218.75 14 974,218.75 | 14,974,218.75 14,974,218.75 49,828,125.00 | 49,828,125.00 49,828,125.00 49,828,125.00 49,828,125.00 | 49,828,125.00 49,828,125.00 49,828,125.00 | 863,495,231,95 44,411,487,695,006,94 24,696,006,94 12,700,495 24,501,027,78 48,135,166,67 24,006,388,89 |
|---|---|--|---------------------------------|--|---|---|---|---|--|---|--|
| RUN: 1 | PAR VALUE SHARES | 50,000,000.00 30,000,000.00 50,000,000.00 50,000,000.00 49,000,000.00 | 259,000,000.00 | 50,000,000.00 | 50,000,000.00 50,000,000.00 50,000,000.00 | 25,000,000.00 25,000,000.00 20,000,000.00 | 15,000,000.00 15,000,000.00 15,000,000.00 | 15,000,000.00 | 50,000,000.00 50,000,000.00 50,000,000.00 | 50,000,000.00 | 8 70,000,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,0 |
| 4 4 8 7 | BOOK | 98.785 97.457 97.540 97.577 97.651 | 97.801 | 98.617 | 98.609 98.613 98.613 | 98.586 98.629 99.375 | 99.00.00.00.00.00.00.00.00.00.00.00.00.0 | 99.828 | 99.656 99.656 99.656 | 99.656 | 98.692 98.784 97.384 98.232 98.003 98.018 98.018 |
| N C I S R X 1/06 | TRDNG | 5.031 5.161 5.161 5.100 5.002 5.000 4.921 | 5.035 | 4.877 | 4 . 8 8 8 4 . 8 8 8 4 . 8 8 2 | 4.588 | 4.416 | 4.716 4.716 4.807 | 4.807 4.807 4.807 | 4.807 | 4.794 5.360 5.213 5.224 5.224 5.226 5.163 5.163 |
| F A T O T O 9/30 | CUPN | 4.970 4.975 4.900 4.880 4.810 | 4.924 | 3.000 | 3.000 | 3.125 3.625 4.250 | 4.625 | 4.625 | 4.625 4.625 4.625 4.625 | 4.625 | 3.981 5.290 5.150 5.132 5.060 5.010 4.900 |
| S A N I N V E NG AS C Y IS IC | SAF/ PURP | 0000000 | | 0000 | 0000 | 0000 | 0000 | 0000 | 0000 | 0000 | 00000000 |
| / C O U N T Y O F D A N I E L D A L Y I N V E S T M E N T I INVESTMENTS OUTSTANDI MAJOR SORT KE SETTLEMENT DA | FUND MATURITY PURCHASE NO. (TICKER) DATE | 100 11/24/06 08/28/06 100 12/21/06 06/22/06 100 02/08/07 08/14/06 100 03/08/07 08/14/06 100 03/22/07 09/27/06 100 03/22/07 09/27/06 | 7.45%(C) | 100 12/31/06 03/29/06 100 12/31/06 03/29/06 | 12/31/06 12/31/06 12/31/06 | 01/31/07 06/30/07 11/30/07 | 100 01/31/08 01/31/06 100 02/29/08 02/28/06 100 02/29/08 02/28/06 | 02/29/08 02/29/08 02/29/08 03/31/08 | 100 03/31/08 03/31/06 100 03/31/08 03/31/06 100 03/31/08 03/31/06 100 03/31/08 03/31/06 | 03/31/08 03/31/08 03/31/08 | 25.40%(C) 100 10/04/06 07/07/06 100 11/22/06 09/29/06 100 01/22/07 09/29/06 100 02/16/07 09/29/06 100 02/16/07 09/29/06 100 02/16/07 09/29/06 100 02/16/07 09/29/06 |
| E C E | CUSIP | 912795YK2 912795YK2 912795YW5 912795YW5 912795YX3 912795YX1 | RY BILLS | 912828DF4 912828DF4 | 912828DF4 912828DF4 912828DF4 | 912828DJ6 912828DY3 912828BP1 | 912828EU0 912828EY2 912828EY2 | _ | 912828EZ9 912828EZ9 912828EZ9 912828EZ9 | 912828EZ9 912828EZ9 912828EZ9 | RRY NOTES 313589048 313589048 313588AC9 313588EY0 313588EY0 313588EY0 313588EY0 |
| (SIRPT) | INVSMT NO. DESCRIPTION | A 41428 TREASURY BILLS A 41309 TREASURY BILLS A 41409 TREASURY BILLS A 4143 TREASURY BILLS A 4143 TREASURY BILLS A 4145 TREASURY BILLS A 4145 TREASURY BILLS | SUBTOTAL (Inv Type) 11 TREASURY | A 41196 T NOTE (98.20) A 41197 T NOTE (98.20) | T NOTE (| E4 E4 E4 | T NOTE | A 41136 T NOTE (99.27) A 41138 T NOTE (99.27) A 41218 T NOTE (99.21) A 41210 TREASURY NOTES (99.21) | T NOTE (99.21) T NOTE (99.21) T NOTE (99.21) T NOTE (99.21) | T NOTE T NOTE | SUBTOTAL (INV Type) 12 TREASURY MOTES A 41151 FEDERAL NATL WIG ASSN DI 313 A 41152 RWAR DISCOUNT NOTES 313 A 4146 RWAR DISCOUNT NOTES 313 A 4145 RWAR DISCO |



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| PAGE: 2 | BOOK VALUE | 47,910,694.44 | 24,137,139.33 | 49,497,083.33 | 49,550,250.00 | 49,386,652.78 | 36.572,388.89 | 12,664,117.92 | 296,468,798.48 | 15,935,973.33 | 48,772,569.44 | 19 468 000 00 | 48,704,444.44 | 24,337,638.89 | 48,486,041.67 | 17,472,120.00 | 37.558.505.83 | 28,778,375.00 | 62,076,342.21 | 39,708,888.89 | 24,847,166.67 | 49,575,311.11 | 49,358,993.05 | 49,436,402.78 | 49,414,444.44 | 49,264,375.00 | 48,979,166,67 | 48,979,166.67 | 48,877,083.33 | 39,103,377.78 48.926.993.06 | 0,700,000,000 |
|--|----------------------|---------------------|------------------------|-------------------|---------------|---------------|---------------|---------------|---------------------------|--------------------------|---------------|--------------------|--|--------------------|---------------|---------------|---------------|---------------|-----------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|--------------------------------|---------------|
| RUN: 10/02/06 | PAR VALUE SHARES | 50,000,000,00 | 333,000,000.00 | | 50,000,000.00 | | 50,000,000.00 | | 300,000,000.00 | | | 25,000,000.00 | | | | | 39 000,000,00 | | 373,000,000,00 | 40,000,000.00 | | | 50,000,000.00 | | 50,000,000.00 | | 50,000,000.00 | | | 40,000,000.00 | 20,000,000,00 |
| 0 4 8 7 | BOOK | 95.821 | 97.338 | 98.994 | 99.101 | 98.773 | 98.745 | 97.416 | 98.823 | 009.66 | 97.545 | 97.012 | 97.409 | 97.351 | 96.972 | 97.067 | 96.619 | 95.928 | 97.071 | 99.272 | 99.389 | 99.151 | 98.738 | 98.873 | 98.829 | 98.529 | 97.900 | 97.958 | 97.754 | 97.758 | 100.16 |
| 8 Y 8 Y 7 06 | TRDNG | 5.114 | 5.232 | 5.152 | 5.187 | 5.199 | 5.200 | 5.394 | 5.199 | 5.166 | 5.177 | 5.206 | 5.441 | 5.157 | 5.228 | 5.130 | 5.227 | 5.270 | 5.239 | 5.278 | 5.272 | 5.317 | 5.413 | 5.330 | 5.332 | 5.430 | 5.363 | 5,359 | 5.371 | 5.360 | 5.433 |
| 5 - 5 T 0 9/30 | CUPN | 4.900 | 5.094 | 5.100 | 5.140 | 5.135 | 5.135 | 5.255 | 5.138 | 5.145 | 5.050 | 5.050 | 5.300 | 5.020 | 5.070 | 4.980 | 5.050 | 5.055 | 5 0 85 | 5.240 | 5.240 | 5.272 | 5.345 | 5.270 | 5.270 | 5.350 | 5.250 | 5.250 | 5.250 | 5.240 | D. 105 |
| A N 4 A N V B AS C BASI | SAF/ PURP | 000 | | 000 | 000 | 000 | 000 | 000 | | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | | 000 | 000 | 000 | 000 | 0000 | 000 | 000 | 000 | 0000 | 000 | 000 | 200 |
| ANIEL DALY 4 NVESTMENT INVEN INVESTMENT OUTSTANDING AS OF MAJOR SORY KEY IS ICCH SETTLEMENT DATE BASIS | PURCHASE | 09/27/06 | ; (C) | 10/26/06 08/16/06 | 90/90/60 | 08/28/06 | 08/28/06 | 07/11/06 | (C) | | 05/30/06 | 05/30/06 | 07/10/06 | 09/25/06 | 90/80/60 | 09/21/06 | 90/08/00 | 09/12/06 | (0) | 08/14/06 | | 08/14/06 | 07/24/06 | 08/11/06 | 08/11/06 | 07/24/06 | 08/17/06 | 08/22/06 | 08/22/06 | 08/23/06 | 09/21/00 |
| COUNTY ANIEL D NVESTMENTS OF | MATURITY (TICKER) | 07/31/07 | 9.53%(C) | 10/26/06 | 11/08/06 | | 11/24/06 | | 8.72%(C) | 10/11/06 | 11/21/06 | 12/29/06 | | | | | 05/07/07 | 06/29/07 | 10 65%(0 | 10/03/06 | 10/03/06 | 10/11/06 | 10/17/06 | | | 10/31/06 | 01/08/07 | 01/09/00 | 01/23/07 | 01/24/07 | 02/23/07 |
| DANIEL INVESTMEN | FUND NO. | 100 | | 100 | 100 | 100 | 100 | 100 | NOTES | 100 | 100 | 100 | 001 | 100 | 100 | 100 | 100 | 100 | | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 700 |
| M R . I | CUSIP | 313588JV8 | COUNT NOTES | N 313385L95 | N 313385N69 | 2 2 | N 313385066 | Z | 43 FEDERAL HOME LOAN DISC | 313397K83 | 313397038 | ¢ | D 3133962B9 |) | 313396EE9 | 313396EM9 | 313396FG3 | 313396HM8 | SHEON TRHC | 90485LK31 | 90485LK31 | 0660P1KB6 | 0660P1KH3 | 0660P1KT7 | 0660P1KW0 | 0660P1KX8 | 90485LN87 | 0660FIN98 | 0660P1NP2 | 90485LNQ7 | 066021220 |
| | | T NOTES | 41 FNMA DISCOUNT NOTES | S LOAN DISC | E LOAN DISC | LOAN | E LOAN DISC | LOAN | 3 FEDERAL B | r NOTES | r NOTES | r NOTES | IN MTG CORP | OTES | r NOTES | | | r NOTES | A4 PMC DISCOUNT NOTES | G.D | CP | | | | | | CP | | | CP | |
| | DESCRIPTION | FNMA DISCOUNT NOTES | (Inv Type) 4 | FEDERAL HOME | FEDERAL HOME | | FEDERAL HOME | | (Inv Type) 4 | 41440 FMC DISCOUNT NOTES | FMC DISCOUNT | FMC DISCOUNT NOTES | FEDL HOME LLN MTG CORP WEDL HOME LLN MTG CORD | FMC DISCOUNT NOTES | | | FMC DISCOUNT | FMC DISCOUNT | (Thur Time) | NAME NOTHI | | BOA CP | BOA CP | BOA CF | BOA CP | BOA CP | UNION BANK | BOFA CF | BOFA CP | BANK | BOA CP |
| 1 (SIRPT) | INVSMT NO. D | A 41457 F | SUBTOTAL (| A 41417 F | 41434 | A 41430 F | 41431 | | SUBTOTAL (| A 41440.F | 41319 | | 41349 | 41447 | 41435 | 41453 | A 41436 F | |) TRECEDED | T 41410 T | | 41411 | | A 41412 D | 41407 | 41373 | 41418 | 41420 | | | A 41455 B |

630,277,480.57

640,000,000.00

98.481

5.265 5.347

18.54%(C)

SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC



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| H H | COUNTY | FRANCISCO | DAGE. |
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| (SIRPT) M.K. | N E N T I N V IS OUTSTANDING AS | TORY 9/30/06 | RUN: 10/02/06 09:25:24 |
| INVSMT NO. DESCRIPTION CUSIP | SETTLEMENT DATE BASIS FUND MATURITY PURCHASE SAF/ NO. (TICKER) DATE FURP | CUPN TRDNG BOOK RATE YIELD PRICE | PAR VALUE SHARES BOOK VALUE |
| | | | |
| 41381 BOA CD | 10/27/06 07/28/06 | 5.420 | 30,000,000.00 30,000,000,000 |
| A 41382 BOA CD 06050G002 A 41448 WFB CD 9497P5W30 | 100 11/01/06 09/25/06 000 | 5.270 5.270 | |
| 41449 WFB CD | 11/01/06 09/25/06 | 5.270 5.270 | |
| 41450 WFB CD | 11/01/06 09/26/06 | 5.270 5.270 | |
| 41383 BOA CD | 11/10/06 07/31/06 | 5.420 5.420 | |
| 41414 BOA CD | 11/14/06 08/15/06 | 5.350 5.350 | |
| BOA CD | 11/16/06 08/15/06 | 5.350 5.350 100.000 | 50,000,000,000 00 00,000,000 |
| 41416 BOA CD | 100 TT/T/00 08/TT/00 000 | 5.350 5.350 E 3E0 E 3E0 | |
| | 90/01/00 | 5 350 5 350 | |
| | 01/23/07 08/22/06 | 5,360 5,360 | |
| 41443 BOA CD | | 5.340 5.340 100.000 | 50,000,000.00 50,000,000.00 |
| 41442 BOA CD | | 5.340 5.340 100.000 | 50,000,000.00 50,000,000.00 |
| SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S | 19.41%(C) | 5.343 5.343 100.000 | 660,000,000.00 660,000,000.00 |
| A 40973 MISSION AREA FED CR A 41369 MISSION BANK CD | 100 11/02/06 11/02/05 000 100 07/16/07 07/16/06 000 | 3.000 3.000 100.000 5.630 5.630 100.000 | 100,000.00 100,000.00 100,000.00 |
| SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | .01%(C) | 4.315 4.315 100.000 | 200,000.00 |
| A 41330 CITI BANK TIME DEPOSIT A 41419 CITIBANK TIME DEPOSIT | 100 06/06/07 06/07/06 000 100 08/08/07 08/09/06 000 | 5.400 | 5,000,000.00 5,000,000.00 5,000,000.00 |
| SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY | MONTHLY .29%(C) | 5.450 5.450 100.000 | 10,000,000,00 10,000,000.00 |
| | REPORT TOTALS ASSETS FIXED | 4.883 5.147 98.687 | 3,445,200,000.00 3,399,960,641.99 |



| 1 | | | |
|--|---|---|--|
| PAGE: 1 1 0/02/06 09:25:24 | BOOK VALUE | 100,000.00 | 00 200,000.00 200,000.00 |
| RUM: 1 | PAR VALUE SHARES | 100,000.00 | 1,315 4,315 100.000 200,000.00 1,315 4,315 100.000 200,000.00 |
| C O 4 4 8 7 | BOOK | 3.000 100.000 | 4.315 4.315 100.000 4.315 4.315 100.000 |
| N C I S S 5 4 - R Y N/06 | TRDNG | 3.000 | 4.315 |
| FRA 15-5 3NTO 0F 9/30 ANK | CUPN | 3.000 | 4.315 |
| CITY/COUNTY OF SAN FRANCISCO IR. DANIEL DALY 18 15-554-448 INVESTMENT IN VENTORY INVESTMENT SETTLEMENT SETTLEMENT DATE BASIS | FUND MATURITY PURCHASE SAF/ CUFN TRDNG NO. (TICKER) DATE PURP RATE YIELD | 100 11/02/06 11/02/05 000 3.000 3.000 100.000 100 07/16/07 07/16/06 000 5.630 5.630 100.000 | 100.00%(C) REPORT TOTALS ASSETS FIXED |
| GIRPT) | DESCRIPTION | A 40973 MISSION AREA FED CR A 41369 MISSION BANK CD | SUBTOTAL (Bank Code) 19 BANK OF NEW YORK |
| 1 (SIRPT) | INVSMT NO. | A 4097 | SUBTOTA |



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 4 15-554 4 4 87
DETAIL TRANSCRION MEDIONE
SPITILEMENT DATE BASIS
FUND: 100 09/10/06 TO 09/10/06
FUND: 100 09/10/06
FUND: 100

* ACTIVE TRANSACTIONS *

PAGE: 1 RUN: 10/02/06 09:25:23

| INV # USER | DESCRIPTION/POOL# | BANK B | BROK I | MATURITY /ENTRY | TRADE/ SETTLE | TYP | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE PREM / (DISC) | (INTEREST) AMORT/(ACCRET) | (GAIN)/LOSS SETTLEMENT |
|---------------|---------------------------------------|----------|--------|--------------------|------------------|--------------------|---|----------------------------|-----------------------------|---|---|
| 41210 | TREASTIRY NOTES (99.21 | 1.9 | | 03/31/08 | 90/08/60 | INTR | 4.625 | | | -1,156,250.00 | |
| amy | | 0 | | 10/02/06 | | | 4.807 | | | | 1,156,250.00 |
| 41211 | T NOTE (99.21) | 19 | | 03/31/08 | 90/08/60 | INTR | 4.625 | | | -1,156,250.00 | |
| amy | THOM I | 09/30/06 | | 10/02/06 | 09/30/06 | Tarren | 4.807 | | | 1 156 250 00 | 1,156,250.00 |
| 41212 amv | 4 | 09/30/06 | | 10/02/06 | | TIMIL | 4.807 | | | | 1,156,250.00 |
| 41213 | T NOTE (99.21) | 19 | | 03/31/08 | | INTR | 4.625 | | | -1,156,250.00 | 0 |
| amy | MOTE (89 21) | 09/30/06 | | 10/02/06 | 09/30/06 | TNTE | 4.807 | | | -1,156,250,00 | T, 156, 250.00 |
| amy | TOTAL | 90/08/60 | | 10/02/06 | | | 4.807 | | | | 1,156,250.00 |
| 41215 | T NOTE (99.21) . | 19 | | 03/31/08 | 09/30/06 | INTR | 4.625 | | | -1,156,250.00 | 1,156,250.00 |
| 41216 | T NOTE (99.21) | 0 6 H | | 03/31/08 | 09/30/00 | INTR | 4.625 | | | -1,156,250.00 | |
| amy | | 90/08/60 | | 10/02/06 | 09/30/06 | | 4.807 | | | 0 | 1,156,250.00 |
| 41217 | T NOTE (99.21) | 19 | | 03/31/08 | 09/30/06 | INTR | 4.625 | | | -1,156,250.00 | 1.156,250,00 |
| 4127R | TREASURY BILLS | 61 | | 11/09/06 | | SALE | 4.818 | -50,000,000,00 | -48,782,243.06 | -802,916.66 | -4,090.28 |
| amy | | ì | | 09/12/06 | | | 4.938 | | 1,217,756.94 | | 49,589,250.00 |
| 41279 | TREASURY BILLS | 19 | 40 | 11/09/06 | 90/10/60 | SALE | 4.818 | -50,000,000.00 | -48,782,243.06 | -802,916.66 | -4,090.28 |
| amy | | | | 09/12/06 | | | 4.938 | | 1,217,756.94 | | 49,589,250.00 |
| 41280 | TREASURY BILLS | 19 | 8.7 | 11/09/06 | | SALE | 4.818 | -50,000,000.00 | -48,782,243.06 | -849,753.47 | -4,774.30 |
| amy | | | | 09/25/06 | | | 4.938 | | 1,217,756.94 | | 49,636,770.83 |
| 41281 | TREASURY BILLS | 19 | 40 | 11/09/06 | 09/26/06 | SALE | 4.8 8.8 8.0 8.0 8.0 8.0 8.0 8.0 8.0 8.0 8 | -50,000,000.00 | -48,782,243.06 | -330,045.14 | A 424 CRO FG |
| 41202 | Partie verification | 0 [| 0 7 | 11/00/06 | | 0.71.0 | 0.00 | 00 000 000 00- | -19 512 897 22 | -372.018.06 | -4.956.94 |
| Ame | INEGONI | 4 | | 90/52/50 | 09/22/00 | | 4.938 | | 487,102,78 | | 19,889,872.22 |
| 41318 | TREASURY BILLS | 1.9 | 4.0 | 11/24/06 | 09/26/06 | SALE | 4.815 | -35,000,000.00 | -34,148,012.50 | -580,475.00 | -6,484.72 |
| amy | | | | 09/27/06 | 09/27/06 | | 4.935 | | 851,987.50 | | 34,734,972.22 |
| 41326 | FNMA DISCOUNT NOTES | 19 | 40 | 90/90/60 | 90/90/60 | MAT | 5.070 | -15,000,000.00 | -14,811,987.50 | -188,012.50 | |
| 41327 | FMC DISCOUNT NOTES | 1.9 | 4.0 | 10/02/06 | 90/90/60 | MAT | 5.134 | -15,000,000.00 | -14,822,900.00 | -177,100.00 | 15,000,000.00 |
| amy | | | | 10/02/06 | 09/01/00 | | 5.120 | | | | 15,000,000.00 |
| 41345 | BOA CD | 13 | 40 | 09/21/06 | | MAT | 5.420 | -50,000,000.00 | -50,000,000.00 | -549,527.78 | ED 549 527 78 |
| 41360 | 41360 HNION BANK CD | 0 | 46 | 00/07/00 | 90/17/60 | TEM | 300 | -50.000.000.00 | -49.506.805.56 | -493,194.44 | |
| amy | | | | 10/02/06 | | | 5,353 | | | | 50,000,000.00 |
| 41362 | FEDERAL HOME LOAN DISC | 1.9 | 87 | 90/50/60 | | MAT | 5.140 | -50,000,000.00 | -49,643,055.56 | -356,944.44 | 0000000 |
| amy | daco bam wr amon read | 0 | 0 | 10/02/06 | 09/02/06 | 24.5.77 | 5.177 | 00 000 000 36- | 749 875 00 | -250 125 00 | 00.000,000,00 |
| amy amy | FEDER BORN DIN MIG | T 3 | | 10/02/06 | | | 5.273 | | | | 25,000,000.00 |
| 41371 | FEDERAL HOME LOAN DISC | 1.9 | 8.7 | 09/12/06 | | MAT | 5.150 | -25,000,000.00 | -24,821,180.56 | -178,819.44 | 000 000 00 |
| amy | C C C C C C C C C C C C C C C C C C C | 0 | 0.0 | 10/02/06 | 00/77/60 | De la constitución | D. 18/ | -40 000 000 100 | -40 E20 20E EE | -460 694 44 | 000000000000000000000000000000000000000 |
| amy | Š | 3 | | 10/02/06 | | | 5.400 | | | | 50,000,000.00 |
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CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 4 15.54-4487

DEFALL TRANSACTION REPORT - PIXED INCOME
09/10/106 TO 09/20/06
SETTLEMBNEN PARE BASIS

* ACTIVE TRANSACTIONS *

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| The control of the | | | | FUND | 100 | | POOLE | POOLED FUNDS | | | |
|--|-----------------|------|------|--------------------|------------------|-----|-------|----------------------------|----------------|---|---------------------------|
| 19 40 09/22/06 09/22/06 MAT 5.390 -50,000,000 -0 -29,732,000.00 -141,680.66 1 19 40 09/22/06 09/25/06 MAT 5.36 -30,000,000 00 -29,732,000.00 -268,000.00 19 40 09/22/06 09/25/06 MAT 5.36 -30,000,000 00 -29,732,000.00 19 41 09/22/06 09/25/06 MAT 5.36 -30,000,000 00 -29,732,000.00 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 -29,727,533.33 -727,466.67 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 -29,727,533.33 -727,466.67 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 -29,727,533.33 -727,466.67 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 -29,000,000 0 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 -29,000,000 0 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 -20,000,000 0 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 0.00 0 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 0 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 0 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 0 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 0 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 0 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 0 19 41 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 0 19 41 09/22/06 09/25/06 MAT 5.290 19 40 09/22/06 09/25/06 MAT 5.290 -50,000,000 00 0 19 40 09/22/06 09/25/06 MAT 5.290 10 40 09/22/06 09/25 | /POOL# | BANK | BROK | MATURITY /ENTRY | TRADE/ SETTLE | TYP | | PAR VALUE ORIGINAL FACE | PREM / (DISC) | (INTEREST) AMORT/ (ACCRET) | (GAIN)/LOSS SETTLEMENT |
| 19 40 9/22/06 09/22/06 MAT 5:390 -50,000,000 0 -50,000,000 0 -441,680.56 19 40 9/22/06 09/22/06 MAT 5:390 -50,000,000 0 -29,732,000 0 -268,000 0 19 40 9/22/06 09/22/06 MAT 5:360 -30,000,000 0 -29,732,000 0 19 40 9/22/06 09/22/06 MAT 5:360 -30,000,000 0 -29,732,000 0 19 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -315,930.56 19 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -315,930.56 19 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -315,930.56 19 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -24,000 0 119 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -24,000 0 119 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -24,000 0 119 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -24,000 0 119 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -24,000 0 119 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -25,000 0 119 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -25,000 0 110 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -25,000 0 110 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -25,000 0 110 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -25,000 0 110 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -25,000 0 110 41 09/22/06 09/22/06 MAT 5:290 -50,000,000 0 -0.50,000,000 0 -25,000 0 110 41 09/22/06 09/22/06 MAT 5:290 -50,000 0 0 0 -0.50,000 0 0 -25,000 0 110 41 09/22/06 09/22/06 MAT 5:290 -50,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | | | | | | | | | |
| 19 4 0 10/02/NG 0 9/32/NG NAT 5.360 130,000,000 0.0 29,732,000.00 100/02/NG 0 9/32/NG NAT 5.360 130,000,000 0.0 29,732,000.00 100/02/NG 0 9/32/NG NAT 5.360 130,000,000 0.0 29,722/NG 0 9/32/NG NAT 5.360 130,000,000 0.0 29,722/NG 0 9/32/NG NAT 5.360 130,000,000 0.0 29,722/NG 0 9/32/NG 0 9/32/NG NAT 5.290 130,000,000 0.0 250,000,000 0.0 1315,333 1.272,466.67 10.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0. | | 1.9 | 40 | 09/22/06 | | | 5.390 | -50,000,000.00 | -50,000,000.00 | -441,680.56 | 0 0 0 |
| 19 40 09/26/06 08/36/06 08/37 5 140 09/00 000 0 0 29, 277, 533.3 272,466.67 19 41 09/26/06 09/36/06 08/37 5 240 30.000, 000 0 0 29, 277, 533.3 3 272,466.67 19 41 09/26/06 09/30/06 08/37 5 29 0 000 000 0 0 0 29, 277, 533.3 3 272,466.67 19 41 09/26/06 09/30/06 08/37 | | 0 | 4.0 | 10/02/06 | | | 5.390 | -30 000 000 00 | -29 732 000 00 | -268.000.00 | 50,441,680.56 |
| 19 40 09/26/06 09/26/06 MAT 5:290 -50,000,000 0 -29,727,533.33 -272,466.67 1 0/02/06 09/26/06 | | 4 | * | 10/02/06 | | | 5.408 | | | | 30,000,000.00 |
| 19 10/02/06 09/20/06 08 | | 1.9 | 40 | 09/26/06 | | | 5.360 | -30,000,000.00 | -29,727,533.33 | -272,466.67 | |
| 19 41 19/20/00 69/20/06 MAT 5.280 -59,000,000.00 -36,000,000.00 -245,250.00 -10 -10 -10 -10 -10 -10 -10 -10 -10 - | | 1 | | 10/02/06 | | | 5.409 | 0000 | 0000 | 23 000 310 | 30,000,000.00 |
| 19 110/02/06 08/22/06 08/AT 5 229 -50.000.000.0 -50.000.000.00 -115.930.56 19 110/02/06 08/27/06 08/AT 5 280 -55.000.000.0 -35.000.000.0 -246.400.00 19 110/02/06 08/27/06 08/AT 5 280 -35.000.000.0 -50.000.000.0 -246.400.00 19 110/02/06 08/27/06 08/AT 5 280 -35.000.000.0 -50.000.000.0 -176.000.00 19 110/02/06 08/27/06 08/AT 5 280 -30.000.000 -0.50.000.000.0 -176.000.00 19 110/02/06 08/27/06 08/AT 5 280 -30.000.000 -0.50.000.000.0 -176.000.00 19 110/02/06 08/27/06 08/AT 5 280 -30.000.000 -0.40.879.937.50 19 110/02/06 08/27/06 08/AT 5 280 -30.000.000 -0.40.879.937.50 19 10/02/06 08/27/06 08/AT 5 280 -30.000.000 -0.40.879.937.50 19 10/02/06 08/02/06 08/AT 5 280 -30.000.000 -0.40.879.937.50 19 10/02/06 08/AT 5 280 -30.000.000 -0.40.879.886.41.11 10 10 10 10 10 10 10 10 10 10 10 10 10 1 | | Τ, | 75 | 30/02/60 | | | 0.230 | | 00.000,000,000 | 00.000,000 | 50,315,930.56 |
| 19 410/21/06 09/27/06 MAY 5.280 -35,000,000 -0.35,000,000 -0.00 -246,400,000 -0.00 109/21/06 09/27/06 MAY 5.280 -35,000,000 -0.00 -35,000, | | 1.9 | 4.1 | 09/20/06 | | | 5.290 | -50,000,000.00 | -50,000,000.00 | -315,930.56 | |
| 19 41 0/02/\06 09/27/\06 NAT 5.280 -35,000,000.00 -35,000,000.00 -36,400.00 -10 0.00 1 | | | | 10/02/06 | | | 5.290 | | | | 50,315,930.56 |
| 19 41 10/02/N6 09/27/N6 MAT 5:280 -50,000,000 -0 -50,000,000 -0 -352,000,000 -0 -0 -0 -0 -0 -0 -0 -0 -0 -0 -0 -0 | | 19 | 41 | 09/27/06 | | | 5.280 | -35,000,000.00 | -35,000,000.00 | -246,400.00 | 00 000 300 30 |
| 19 4 10/21/7/06 09/21/7/06 MAT 5.28 0.50.000,000.00 -50.000,000.00 -352.000.000 19 40 09/21/7/06 09/21/7/06 MAT 5.28 0.50.000,000.00 -10.000.000 19 40 09/21/7/06 09/21/7/06 MAT 5.28 0.50.000,000.00 -10.000.000 19 40 09/21/7/06 09/21/2/06 MAT 5.28 0.50.000,000.00 -40.679.000.000 19 40 09/21/7/06 09/21/2/06 MAT 5.28 0.50.000,000.00 -40.679.90.000.00 19 40 10/21/7/06 09/21/2/06 MAT 5.28 0.50.000,000.00 -40.679.90.000.00 19 40 10/21/7/06 09/21/2/06 MAT 5.28 0.60.000.00 -40.679.90.000.00 19 40 10/21/7/06 09/21/2/06 MAT 5.20 0.60.000.00 -40.679.90.000.00 19 40 11/21/2/06 09/21/2/06 MAT 5.20 0.000.00 -40.679.90.000.00 19 40 11/21/2/06 09/21/2/06 MAT 5.20 0.000.00 -40.679.90.000.00 19 40 11/21/2/06 09/21/2/06 MAT 5.20 0.000.00 -40.679.90.000.00 19 40 11/21/2/2/2/2/2/2/2/2/2/2/2/2/2/2/2/2/2 | | | | 10/02/06 | | | 5.280 | | | 000000000000000000000000000000000000000 | 00.001,012,000 |
| 19 41 0/22/06 09/22/06 MAT 5.280 -30.000,000 0.30.000,000 0.176,000.00 0.000 0 | | 19 | 41 | 10/02/06 | | | 5.280 | -50,000,000.00 | -50,000,000.00 | -352,000.00 | 50,352,000.00 |
| 19 40 90/22/06 09/22/06 MAY 5.280 150,000,000 00 -50,000,000 00 -278,666.67 10 00/22/06 09/22/06 MAY 5.280 150,000,000 00 -50,000,000 00 00 00/22/06 09/22/0 | | 1.9 | 4.1 | 09/20/06 | | | 5.280 | -30,000,000.00 | -30,000,000.00 | -176,000.00 | |
| 19 40 9/22/06 6 9/22/06 MAYT 5.280 -550,000,000 00 -208,666.67 19 40 9/14/06 9/9/22/06 MAYT 5.280 -550,000,000 00 -49,879,937,00 20 9/14/06 9/9/20/06 9/9/20/06 20 9/14/06 9/9/20/06 9/9/20/06 20 9/14/06 9/9/20/06 9/9/20/06 20 9/14/06 9/9/20/06 9/9/20/06 20 9/14/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9/20/06 9/9 | | | | 10/02/06 | | | 5.280 | | | | 30,176,000.00 |
| 19 40 09/14/76 09/77/76 08/RB 5 08/77/76 08/RB 5 08/87/87/87 09/77/76 09/77 | | 19 | 40 | 09/22/06 | | | 5.280 | -50,000,000.00 | -50,000,000.00 | | 50.278.666.67 |
| 19 | BTT.T.C | 0 | 4.0 | 10/02/06 | | | | -50.000.000.00 | -49.879.937.50 | -70,625.00 | -340.28 |
| 19 87 9/14/160 69/08/06 SALE S. 0.080 - 50,000.00 - 0.0 - 49,7879,377.50 - 98,875.00 15C 19 89/14/24/06 09/08/06 15C 19 89/14/24/06 09/08/06 15C 19 99/14/06 09/08/06 15C 19 9/14/06 09/08/06 15C 19 09/14/06 09/08/06 19 00/14/07 09/08/06 19 00/14/07 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/14/06 19 00/14/08 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/08/06 19 00/14/08 09/08/08 19 00/04/08 09/08/ | | 1 | 4 | 09/12/06 | | | | | 120,062.50 | | 49,950,902.78 |
| ISC 19 89 11/124/06 6 09/11/06 | BILLS | 19 | 8.7 | 09/14/06 | | | | -50,000,000.00 | -49,879,937.50 | -98,875.00 | -250.00 |
| 13C 19 891/124/06 09/05/06 PURC 5.150 37,000,000.00 3675/5555556 139 401/124/06 09/05/06 PURC 5.110 50,000,000.00 3675/5555556 130 401/11/07 09/07/06 PURC 5.140 50,000,000.00 44444444 130 09/12/06 09/05/06 6 5.140 50,000,000.00 4449.444444 130 09/12/06 09/05/06 PURC 5.140 50,000,000.00 4449.740 00 130 40.04/11/07 09/07/06 PURC 5.050 50,000,000.00 4449.720 10 130 40.04/12/07 09/08/06 PURC 5.050 50,000,000.00 449.720 10 130 40.04/12/07 09/08/06 PURC 5.050 50,000,000.00 449.720 113.13 130 40.04/12/07 09/08/06 PURC 5.050 50,000,000.00 449.866.61 130 40.04/12/07 09/08/06 PURC 5.050 50,000,000.00 449.866.67 130 40.04/12/07 09/08/06 PURC 5.145 16,000.00 00 10.121.635.00 100 40.04/12/07 09/08/06 PURC 5.145 16,000.00 00 10.121.635.00 100 40.04/12/07 09/08/06 PURC 5.145 16,000.00 00 50,000.00 00 100 40.04/12/07 09/08/06 PURC 5.145 16,000.00 00 50,000.00 00 100 40.04/12/07 09/08/06 PURC 5.145 16,000.00 00 50,000.00 00 100 40.04/12/07 09/08/06 PURC 5.145 16,000.00 00 50,000.00 00 100 40.04/12/07 09/08/06 PURC 5.145 16,000.00 00 50,000.00 00 100 40.04/12/07 09/08/06 PURC 5.145 16,000.00 00 50,000.00 00 100 40.04/12/07 09/08/06 PURC 5.145 16,000.00 00 50,000.00 00 100 40.04/12/07 09/08/06 PURC 5.145 10.00 00 00 50,000.00 00 100 40.04/12/07 09/08/06 PURC 5.145 10.00 00 00 50,000.00 00 100 40.04/12/07 09/08/06 PURC 5.145 10.00 00 00 50,000.00 00 100 40.04/12/07 09/08/06 PURC 5.145 10.00 00 00 00 00 00 00 00 00 00 00 00 00 | | | | 09/12/06 | | | | | 120,062.50 | | 49,979,062.50 |
| 19 6 0 9)12/06 0 6 9/20 06 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | HOME LOAN DISC | 1.9 | 8 9 | 11/24/06 | | | | 37,000,000.00 | 36,576,555.56 | | -36.576.555.56 |
| 19 40 64/11/70 69/70/26 PURC 5.1187 5.000,000.00 443,486,491.670 0.001/11/70 69/70/70 PURC 5.1187 5.000,000.00 443,486,491.670 0.001/11/70 69/70/70 PURC 5.020 6.000,000.00 443,486,491.672 1.913,958,491.670 0.001/11/70 69/70/70 PURC 5.020 6.000,000.00 443,795,491.472 1.913,958,491.472 1.913,971.706 69/70/70 PURC 5.020 6.000,000.00 443,795,491.411 1.913,971.706 69/70/70 PURC 5.020 5.000,000.00 443,798,491.111 1.913,971.706 69/70/70 69/70/70 PURC 5.020 5.000,000.00 64,798,611.111 1.913,791.706 69/70/70 69 | TOME LOAN DISC | 1.9 | 4.5 | 11/08/06 | | | | 50,000,000,00 | 49,550,250.00 | | |
| 19 40 04/11/17/ 09/77/ 06 PURC 5: 228 19 40 05/71/ 07 09/77/ 06 PURC 5: 228 19 40 05/77/ 06 PURC 5: 228 19 60 05/77/ 06 PURC 6: 228 19 60 05/72/ 06 05/71/ 06 PURC 5: 228 19 60 05/72/ 06 05/71/ 06 PURC 5: 228 19 60 05/72/ 06 05/72/ 06 PURC 5: 288 19 60 05/72/ 06 05/72/ 06 PURC 5: 288 19 60 05/72/ 06 05/72/ 06 PURC 5: 288 19 60 05/72/ 06/72/ 06 | | | | 09/12/06 | | | | | -449,750.00 | | -49,550,250.00 |
| 19 40 09/12/06 09/08 6 5.050 50,000,000.00 12,131,9581.33 19 80/02/07 06 09/08/06 PURC 5.050 50,000,000.00 12,131,9581.33 19 80/02/07 06 09/08/06 PURC 4.900 50,000,000.00 12,121.388 89 19 80 06/22/07 09/11/06 PURC 5.052 30,000,000.00 12,121.388 89 19 40 06/22/07 09/12/06 PURC 5.052 30,000,000.00 12,121.388 89 19 43 03/12/06 09/12/06 PURC 5.052 30,000,000.00 12,1221.655.00 19 45 10/12/07 09/12/06 PURC 5.140 10,000,000.00 12,7221.655.00 19 45 10/12/07 09/12/06 PURC 5.140 10,000,000.00 12,720.657.33 19 45 10/12/07 09/12/06 PURC 5.140 10,000,000.00 12,770,000.45 19 40 02/22/06 09/29/06 PURC 5.140 10,000,000.00 12,770,000.45 19 40 02/22/07 09/12/06 PURC 5.140 10,000,000.00 50,000,000.00 19 40 02/22/07 09/29/06 PURC 5.140 50,000,000.00 50,000,000.00 19 40 02/22/07 09/29/06 PURC 5.140 50,000,000.00 50,000,000.00 19 40 02/22/07 09/29/06 PURC 5.140 50,000,000.00 50,000,000.00 | DUNT NOTES | 1.9 | 4.0 | 04/11/07 | | | | 50,000,000.00 | 48,486,041.67 | | |
| 19 40 05/07/07 09/07/06 PURC 5.250 50,000,000 0.00 43,009,652.78 19 87 03/08/06 70 09/08/06 5.225 50,000,000 0.00 04,47.22 19 87 03/08/07 09/08/06 PURC 5.225 50,000,000 0.00 04,47.22 19 87 03/12/07 09/12/06 PURC 5.055 30,000,000.00 0.1.221.638.89 19 97/12/07 09/12/06 PURC 5.055 30,000,000.00 0.1.221.638.89 19 97/12/07 09/12/06 PURC 5.250 50,000,000.00 0.1.221.635.00 19 03/12/07 09/12/06 PURC 5.145 10,000,000.00 13/35.973.33 19 03/12/07 09/12/06 PURC 5.145 10,000,000.00 13/35.973.33 19 03/12/07 09/12/06 PURC 5.145 12,000,000.00 0.00.45 19 03/12/07 09/12/06 PURC 5.145 12,000,000.00 0.00.45 19 03/12/07 09/12/06 PURC 5.145 13,000,000.00 0.00.00 19 03/12/07 09/12/06 PURC 5.145 13,000,000.00 0.00.000.00 | | | | 09/12/06 | | | | | -1,513,958.33 | | -48,486,041.67 |
| 19 67 03/12/06 05/08/06 PURE 5.20 50,000,000.00 40,780.41.12 19 67 03/12/06 09/12/06 PURE 5.20 50,000,000.00 40,780.41.12 19 69 03/12/06 09/12/06 PURE 5.20 30,000,000.00 12,221,239.80 19 69 03/12/07 09/12/06 PURE 5.000 19 69 03/12/07 09/12/06 PURE 5.100 19 69 03/12/07 09/12/06 PURE 5.106 19 69 03/12/07 09/12/06 PURE 5.122 13,000,000.00 13,720,133.3 19 69 03/12/07 09/12/06 PURE 5.124 10,000,000.00 50,000,000 19 09/12/06 09/12/06 PURE 5.124 10,000,000.00 50,000,000 19 09/12/06 09/12/06 PURE 5.124 10,000,000.00 50,000,000 19 09/12/06 09/12/06 PURE 5.140 50,000,000.00 50,000,000 19 09/12/06 09/12/06 5.140 50,000,000.00 50,000,000 | DUNT NOTES | 61 | 40 | 05/07/07 | | | | 20,000,000.00 | 48,309,652.78 | | 000000 |
| 19 87 03/76/70 08/708/708 PORRC 4 - 900 50,000,000 0.00 42 408 641.11 19 87 03/12/06 09/11/06 PORC 5 - 5055 30,000,000,00 42 41.211.388 8.89 19 87 06/23/07 08/11/06 PORC 5 - 5055 30,000,000 0.00 21.221.688 8.89 19 87 06/23/07 08/11/06 PORC 5 - 5055 30,000,000 0.00 12.221.655.00 19 97/12/07 08/11/06 PORC 5 - 5055 30,000,000 0.00 12.221.655.00 19 97/12/07 08/11/06 PORC 5 - 5055 30,000,000 0.00 12.221.655.00 19 97/12/07 08/11/06 PORC 5 - 5050 30,000,000 0.00 12.221.733 19 97/12/07 08/11/06 PORC 5 - 5132 13,000,000 0.00 50,000,000 0.00 19 90 08/12/07 08/11/06 PORC 5 - 5132 13,000,000 0.00 50,000,000 0.00 19 90 08/12/07 08/11/06 PORC 5 - 5132 13,000,000 0.00 50,000,000 0.00 19 90 08/12/07 08/11/06 PORC 5 - 5140 50,000,000 0.00 50,000,000 0.00 10 90 08/12/07 08/11/06 PORC 5 - 5140 50,000,000 0.00 50,000,000 0.00 10 90 08/12/07 08/11/06 PORC 5 - 5140 50,000,000 0.00 50,000,000 0.00 10 90 08/12/07 08/11/06 PORC 5 - 5140 50,000,000 0.00 50,000,000 0.00 10 90 08/12/07 08/11/06 PORC 5 - 5140 50,000,000 0.00 50,000,000 0.00 10 90 08/12/07 08/11/06 PORC 5 - 5140 50,000,000 0.00 50,000,000 0.00 | | | | 09/12/06 | | | | | -1,690,347.22 | | 40,303,032.70 |
| 19 67 04/24/70 04/24/66 PURC 9.055 30.000.000 0.000 27/26/278.000 19 43 04/24/70 04/24/26 PURC 9.2278 30.000.000 0.000 14.2216.278.000 19 45 10/24/24/27 04/24/26 PURC 9.2000.000 0.000 0.000 14.2216.133 10.000 19 45 10/24/24/27 04/24/26 PURC 9.218 16.000.000 0.000 18.38.973.33 19 45 10/22/27 09/24/26 PURC 9.224 14.000.000 0.000 18.38.973.33 19 40 02/22/07 09/24/26 PURC 9.224 14.000.000 0.000 0.000 0.000 0.000 19 40 02/22/07 09/24/26 PURC 9.224 14.000.000 0.000 0.000.000 | BILLS | -1 | . 8 | 03/08/02 | | | | 20,000,000,00 | 17.779,987,88 | | 48 788 611 11 |
| 19 9 0917/80 09712/06 5:770 109712/06 17:22 05:25 05:05 09:0 | Common or other | | 0 | 09/17/06 | | | | 000 | 0.005,112,11 | | |
| 19 43 0/12/47 09/29/06 PURC 4 1860 20,000,000.00 19,220,1331313 19 45 10/12/40 09/18/18 06 PURC 5 : 000 19 40 0/12/40 09/18/18 06 PURC 5 : 164 16,000,000.00 13/95,971313 19 40 0/12/40 09/18/18 06 PURC 5 : 224 19 40 0/12/40 09/18/18 06 PURC 5 : 244 19 40 0/12/40 09/18/18 06 PURC 5 : 244 19 40 0/12/40 09/18/18 06 PURC 5 : 344 50,000,000.00 50,000,000 19 40 0/12/40 09/18/18 06 PURC 5 : 344 50,000,000.00 50,000,000 19 5/26/40 09/18/18 06 PURC 5 : 344 50,000,000.00 50,000,000 | DON'T NOTES | 7 | 20 | 06/29/07 | | | | 30,000,000.00 | -1 221 625 00 | | -28.778.375.00 |
| 19 45 10/12/10 69/19/06 5.10 10.000.00 15.935,971.33 19.000.000.00 15.935,971.33 19.000.000.00 15.935,971.33 19.000.000.00 15.935,971.33 19.000.000.00 15.935,971.33 19.000.000.00 15.935,971.33 19.000.000.00 12.770.200 45 19.000.000.00 12.770.200 45 19.000.000.00 12.770.200 45 19.000.000.00 12.770.200 45 19.000.000.00 12.770.200 45 19.000.000.00 12.770.200 45 19.000.000.00 12.770.200 45 19.000.000.00 12.770.200 45 19.000.000.00 12.770.200 45 19.000.000.000.000.000.000.000.000.000.0 | BILLS | 1 9 | 6.4 | 03/15/00 | | | | 20.000.000.00 | 19,520,133,33 | | |
| 19 45 10/17/06 09/18/06 PURC 5.145 16.000,000.00 1355,971.33 09/128/06 09/18/06 PURC 5.126 19 45 1/22/07 09/19/06 PURC 5.224 19 40 02/22/07 09/19/06 PURC 5.224 19 40 02/22/07 09/19/06 PURC 5.224 19 40 02/22/06 09/20/06 19 40 02/26/07 09/18/06 PURC 5.140 50,000,000.00 50,000,000 19 40 02/26/07 09/18/06 PURC 5.140 50,000,000.00 50,000,000 19 5/26/07 09/18/06 PURC 5.340 50,000,000.00 50,000,000 | | | | 09/25/06 | | | | | -479,866.67 | | -19,520,133.33 |
| 19 46 03/25/06 09/39/06 5.132 13,000,000.00 12,770,200.45 10/22/07 09/20/06 PURC 5.132 13,000,000.00 12,770,200.45 19 00/22/06 09/20/06 PURC 5.345 50,000,000.00 50,000,000.00 10/22/06 09/22/06 19 40 02/20/06 19 02/20/06 5.340 50,000,000.00 50,000,000.00 10 40.02/26/06 09/20/06 5.340 50,000,000.00 50,000,000.00 10/26/07 09/326/06 PURC 5.340 50,000,000.00 50,000,000.00 10/26/06 09/20/06 5.340 50,000,000.00 50,000,000.00 | DUNT NOTES | 1.9 | 4.5 | 10/11/06 | | | | 16,000,000.00 | 15,935,973.33 | | |
| 19 45 01/22/07 09/19/06 PURC. 5.1.32 13,000,000.00 13/70,200.45 19 40 02/20/07 09/18/06 PURC. 5.2.34 50,000,000.00 50,000,000.00 19 40 02/20/07 09/18/06 PURC. 5.340 50,000,000.00 50,000,000.00 19 40 02/26/07 09/18/06 PURC. 5.340 50,000,000.00 50,000,000.00 09/26/06 09/20/06 5.340 50,000,000.00 50,000,000.00 | | | | 09/25/06 | | | 5.166 | | -64,026.67 | | -15,935,973.33 |
| 409/25/06 09/20/06 6 -223,779.59 400/270/07 09/18/06 PURE 5.346 50,000,000.00 50,000,000.00 4002/55/06 09/20/06 PURE 5.340 50,000,000.00 50,000,000.00 4002/65/06 09/28/06 5.340 50,000,000.00 50,000,000.00 | OUNT NOTES | 13 | 4.5 | 01/22/07 | | | | 13,000,000.00 | 12,770,200.45 | | 35 000 000 15 |
| 40.02/20/07.95/18/06 PRRC 5:340 50,000,000.00 50,000,000.00 09/25/06/09/20/06 51,340 50,000,000.00 09/25/06/07.99/18/06 PURC 5:340 50,000,000.00 50,000,000.00 09/25/06/07.99/18/06 PRRC 5:340 50,000,000.00 50,000,000.00 | | | | 09/22/00 | | | | | -229,799.55 | | -12,770,200.43 |
| 40 02/06/07 09/18/06 PURC 5.340 50,000,000.00 50,000,000.00 09/25/06 09/20/06 5.340 | | 13 | 40 | 02/20/07 | | | | 50,000,000.00 | 50,000,000.00 | | -50,000,000.00 |
| 09/25/06 09/20/06 5.340 | | 1.9 | 4.0 | 02/06/07 | | | | 50,000,000,00 | 50,000,000.00 | | |
| | | | | 09/25/06 | | | | | | | -50,000,000.00 |



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO

N.R. DANIEL DALY 4 15 -5 5 4 -4 48 7

DETAL TRANSACTION REPORT - FIXED INCOME

9/10/16 TO 9/20/06

SETTLEMBRY PARE BASIS POOLED FUNDS RUND:

PAGE: 3 RUN: 10/02/06 09:25:23

| INV # | DESCRIPTION/POOL# MENO | BANK BROK | BROK | BROK MATURITY DATE /ENTRY | TRADE/ SETTLE | TYN CC | COUPON | PAR VALUE ORIGINAL FACE | BOOK VALUE PREM / (DISC) | BOOK VALUE (INTEREST) PREM / (DISC) AMORT/ (ACCRET) | (GAIN)/LOSS SETTLEMENT |
|-----------|---------------------------|-----------|------|------------------------------|----------------------|--------|--------|----------------------------|-----------------------------|--|---------------------------|
| | | | | | | | | | | | |
| 41444 BOA | BOA CP | 1.9 | 4.0 | 09/25/06 | 40 09/25/06 09/22/06 | PURC | 5.220 | 50,000,000.00 | 49,978,250.00 | | |
| amy | | | | 09/25/06 | 09/25/06 09/22/06 | | 5.222 | | -21,750.00 | | -49,978,250.00 |
| | | | 4.0 | | 09/25/06 | MAT | 5.220 | - 50,000,000,05- | -49,978,250.00 | -21,750.00 | |
| amy | | | | 10/02/06 | 09/25/06 | | 5.222 | | | | 50,000,000.00 |
| 41445 | BOA CP | 1.9 | 40 | 09/25/06 | 09/22/06 | PURC | 5.220 | 50,000,000.00 | 49,978,250.00 | | |
| amv | | | | 09/25/06 | 09/22/06 | | 5.222 | | -21,750.00 | | -49,978,250.00 |
| | | | 40 | | 09/25/06 | MAT | 5.220 | -50,000,000,00- | -49,978,250.00 | -21,750.00 | |
| amy | | | | 10/02/06 | 09/25/06 | | 5.222 | | | | 50,000,000.00 |
| 11446 | 41446 WFB CP | 1.9 | 41 | 09/28/06 | 09/22/06 | PURC | 5.230 | 50,000,000.00 | 49,956,416.67 | | |
| amy | | | | 09/25/06 | 09/22/06 | | 5.235 | | -43,583.33 | | -49,956,416.67 |
| | | | 4.1 | | 09/28/06 | MAT | 5.230 | -50,000,000,00- | -49,956,416.67 | -43,583.33 | |
| amy | | | | 10/02/06 | 09/28/06 | | 5.235 | | | | 20,000,000.00 |
| 41447 | FMC DISCOUNT NOTES | 1.9 | 40 | 04/03/07 | 04/03/07 09/22/06 | PURC | 5.020 | 25,000,000.00 | 24,337,638.89 | | |
| amy | | | | 09/22/06 | 09/25/06 | | 5.157 | | -662,361.11 | | -24,337,638.89 |
| 41448 WFB | WFB CD | 19 | 41 | 11/01/06 | 11/01/06 09/22/06 | PURC | 5.270 | 50,000,000.00 | 20,000,000,00 | | |
| amy | | | | 09/22/06 | 09/25/06 | | 5.270 | | | | -50,000,000.00 |
| 41449 WFB | WFB CD | 19 | 41 | 11/01/06 | 09/22/06 | PURC | 5.270 | 20,000,000.00 | 50,000,000.00 | | |
| amy | | | | 09/25/06 | 09/25/06 09/25/06 | | 5.270 | | | | -50,000,000.00 |
| 41450 | WFB CD | 19 | 4.1 | 11/01/06 | 09/25/06 | PURC | 5.270 | 50,000,000.00 | 50,000,000.00 | | |
| amy | | | | 09/22/06 | 09/26/06 | | 5.270 | | | | -50,000,000.00 |
| 41451 | TREASURY BILLS | 1.9 | 40 | 03/22/07 | 03/22/07 09/26/06 | PURC | 4.805 | 49,000,000.00 | 47,848,935.56 | | |
| amy | | | | 09/27/06 | 09/27/06 09/27/06 | | 4.921 | | -1,151,064.44 | | -47,848,935.56 |
| 41452 | TREASURY BILLS | 19 | 4.0 | 03/22/07 | 03/22/07 09/26/06 | PURC | 4.810 | 10,000,000.00 | 9,764,844.44 | | |
| amy | | | | 09/27/06 | 09/27/06 09/27/06 | | 4.926 | | -235,155.56 | | -9,764,844.44 |
| 41453 | FMC DISCOUNT NOTES | 19 | 40 | 04/27/07 | 04/27/07 09/25/06 | PURC | 4.980 | 18,000,000.00 | 17,472,120.00 | | |
| amy | | | | 09/27/06 | 09/27/06 09/27/06 | | 5.130 | | -527,880.00 | | -17,472,120.00 |
| 1454 | 41454 FMC DISCOUNT NOTES | 1.9 | 40 | 06/25/07 | 09/25/06 | PURC | 4.910 | 39,000,000,68 | 37,558,505.83 | | |
| amy | | | | 09/21/06 | 09/27/06 | | 5.098 | | -1,441,494.17 | | -37,558,505.83 |
| 41455 | BOA CP | 119 | 40 | 02/23/07 | 09/26/06 | PURC | 5.185 | 50,000,000.00 | 48,926,993.06 | | |
| amv | | | | 09/27/06 | 09/27/06 | | 5.299 | | -1,073,006.94 | | -48,926,993.06 |
| 1456 | 41456 FNMA DISCOUNT NOTES | 1.9 | 4.5 | 02/16/07 | 02/16/07 09/27/06 | PURC | 5.060 | 25,000,000.00 | 24,501,027.78 | | |
| amv | | | | 09/27/06 | 09/27/06 09/27/06 | | 5.163 | | -498,972.22 | | -24,501,027.78 |
| 41457 | FNMA DISCOUNT NOTES | 1.9 | 8.7 | 07/31/07 | 09/27/06 | PURC | 4.900 | 50,000,000.00 | 47,910,694.44 | | |
| amv | | | | 09/27/06 | 09/27/06 | | 5.114 | | -2,089,305.56 | | -47,910,694.44 |
| 41458 | FNMA DISCOUNT NOTES | 1.9 | 4.5 | 02/16/07 | 09/27/06 | PURC | 5.060 | 50,000,000.00 | 49,009,083.33 | | |
| amy | | | | 09/27/06 | 09/28/06 | | 5.162 | | -990,916.67 | | -49,009,083.33 |
| 1459 | 41459 FNMA DISCOUNT NOTES | 1.9 | 8.7 | 07/11/07 | 07/17/07 09/27/06 | PURC | 4.900 | 25,000,000.00 | 24,006,388.89 | | |
| | | | | | | | | | | | |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

| BACE. | RUN: 10/02/06 09:25:23 | (GAIN) / SETTLEMENT | -1039964942.12 | -37,379.16 353,094,761.11 | | 804,943,695.87 | |
|------------------------------|--|--|----------------------------|----------------------------|---------------|--------------------|-----|
| . 10 | | (INTEREST) | | -4,507,624.99 | -9,250,000.00 | -5,408,576.39 | |
| MR. DANIEL DALY 415-554-448/ | THE OWNER OF THE OWNER OWN | PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) | | | | | |
| Y 4 1 5 | AND TOTALS 09/01/06 TO 09/30/06 REPORT GRAND TOTALS ASSETS | PREMIUM/ (DISCOUNT) | 1039964942.12 -17035057.88 | -348549756.96 6,450,243.04 | | | |
| ANIEL DALY 415-554- | 09/01/06 REPORT G ASS | BOOK VALUE | 1039964942.12 | -348549756.96 | | -802267559.74 | |
| MR. DAI | | ORIGINAL FACE PREMUM/ AMORTIZATION/ VALUE BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) | | | | | |
| 4 5000 0000 | * STONE | 1 | 1057000000.00 | -355000000.00 | | 5.293 -80500000.00 | |
| | * ACTIVE TRANSACTIONS | PAR TYPE/ WEIGHTED TXN# YIELD PAR VALUE | PURC 5.193 1057000000.00 | SALE 4.982 -355000000.00 | INTR 4.807 | MAT 5.293 | 107 |
| | k | E E I | Ď4 | 03 | H | Z | |



SAN FRANCISCO CITY/COUNTY OF M R

PAGE: 5 RUN: 10/02/06 09:25:23 (GAIN) /LOSS (INTEREST) BOOK VALUE DANIEL DALY 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME PAR VALUE ORIGINAL FAC POOLED FUNDS 09/01/06 TO 09/30/06 SETTLEMENT DATE BASIS 5.400 5.400 5.630 5.630 3.000 TXN COUPON TYP YIELD 09/30/06 INTR 09/30/06 10/02/06 09/30/06 19 07/16/07 09/30/06 INTR 09/30/06 10/02/06 09/30/06 19 09/08/07 09/30/06 O9/30/06 O9/30/06 09/30/06 INTR 90/08/60 100 SETTLE BANK BROK MATURITY TRADE/ FUND: 19 .11/02/06 09/30/06 10/02/06 10/90/90 CASH DATE /ENTRY 13 41330 CITI BANK TIME DEPOSIT 40973 MISSION AREA FED CR DESCRIPTION/POOL# 41369 MISSION BANK CD * ACTIVE TRANSACTIONS * MEMO

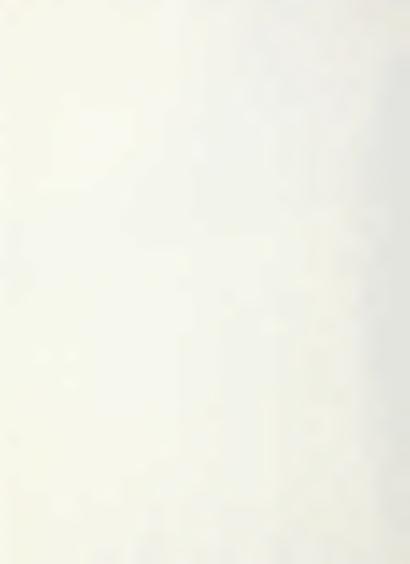
ANI USER

| SETTLEMENT | | | 766.67 | | 22,500.00 | | 1,188.56 | | 73 310 00 |
|-------------------------------|---|---------|--------|------------|-----------|-----------|----------|------------|-----------|
| AMORT/ (ACCRET) | 1 | -766.67 | | -22,500.00 | | -1,188.56 | | -22,916.67 | |
| PREM / (DISC) AMORT/ (ACCRET) | | | | | | | | | |
| CE | 1 | | | | | | | | |

5.500

41419 CITIBANK TIME DEPOSIT

amy



| | | PAGE: 6 | RUN: 10/02/06 09:25:23 |
|------------------------------|------------------------------|--|------------------------|
| CITY/COUNTY OF SAN FRANCISCO | MR. DANIEL DALY 415-554-4487 | DETAIL TRANSACTION REPORT - FIXED INCOME | 09/01/06 TO 09/30/06 |

* ACTIVE TRANSACTIONS *

REPORT GRAND TOTALS

ASSETS

-47,371.90

SETTLEMENT

(INTEREST)

PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION)

BOOK VALUE

ORIGINAL FACE VALUE

PAR VALUE

5.428 YIELD PAR

TYPE/ WEIGHTED

TXN# INTR

(GAIN) / LOSS



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

November 2, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to October 31, 2006:

| | Pooled | All |
|--------------------------|--------------|--------------|
| Interest Received | \$54,124,154 | \$54,124,154 |
| Total Net Earnings | \$60,731,833 | \$60,731,833 |
| Earned Income Yield | 5.168% | 5.168% |
| Average Age of Portfolio | 159 Days | 159 Days |

Total cost of the securities on hand October 31, 2006 was \$3,455,254,782 with a market value of \$3,471,111,035 plus fixed assets accrued interests of \$13,190,628. The earned income yield for the month of October 2006 is 5.210%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of October 31, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours.

DOCUMENTS DEPT.

NOV - 3 2006

SAN FRANCISCO

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)
Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies

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TFOLIO .STATIST 10/01/06 THROUGH 10/31/06 ALL FUNDS co.

PAGE: 1 RUN: 10/30/06 08:43:20

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| | ASSETS | ASSETS LIABILITIES | ASSETS LIABILITIES | EPOSITS | TOTAL |
|--|------------------|--------------------|--------------------|---------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 7,056,110.00 | .00 | 46,930.56 | N/A | 7,103,040.56 |
| TOTAL NET EARNINGS THIS PERIOD: | 14,734,216.41 | .00 | 47,673.70 | N/A | 14,781,890.11 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,330,153,817.39 | .00 | 10,200,000.00 | N/A | 3,340,353,817.39 |
| EARNED INCOME YIELD THIS PERIOD: | 5.209 | .000 | 5.503 | N/A | 5.210 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,445,054,781.95 | .00 | 10,200,000.00 | N/A | N/A 3,455,254,781.95 |
| CURRENT AMORTIZED BOOK VALUE: | 3,449,294,954.97 | .00 | 10,200,000.00 | N/A | N/A 3,459,494,954.97 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.179 | .000 | 5.503 | N/A | 5.180 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 158.99 | .00 | 247.16 | N/A | · N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 158.99 | .00 | 247.16 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.210 |
| | | | | | |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIOSTATISTICS
10/01/06 THROUGH 10/31/06
FUND: 100 POOLED FUNDS

PAGE: 1 RUN: 10/30/06 08:43:20

| 158.99 .00 247.16 N/A . | 158.99 .00 247.16 N/A | | 5.179 .000 5.503 N/A | CURRENT AMORTIZED BOOK VALUE: 3,449,294,954.97 .00 10,200,000.00 N/A 3,459,494,954 | END OF PERIOD PORTFOLIO BALANCE: 3,445,054,781.95 .00 10,200,000.00 N/A 3,455,254,781 | EARNED INCOME YIELD THIS PERIOD: 5.209 .000 5.503 N/A 5. | AVERAGE DAILY PORTFOLIO BALANCE: 3,330,153,817.39 .00 .10,200,000.00 N/A 3,340,353,817 | TOTAL NET EARNINGS THIS PERIOD: 14,734,216.41 .00 47,673.70 N/A 14,781,890 | ASSETS LIABILITIES ASSETS LIABILITIES TOTAL |
|--|---|--|--|---|---|---|--|--|---|
| 14,734,216.41 .00 47,673.70 N/A 14,781,8 3,330,153,817.39 .00 10,200,000.00 N/A 3,340,353,8 5.209 .000 5.503 N/A 5.204,781.95 .00 10,200,000.00 N/A 3,455,254,7 3,445,054,781.95 .00 10,200,000.00 N/A 3,459,494,5 2. PERTIOD: 5.179 .000 5.503 N/A 2. PERTIOD: 5.179 .000 247.16 N/A 2. PERTIOD: 158.99 .000 247.16 N/A | 14,734,216.41 .00 47,673.70 3,330,153,817.39 .00 10,200,000.00 5.209 .000 5.503 3,445,054,781.95 .00 10,200,000.00 3,449,294,954.97 .00 10,200,000.00 5.503 PERTOD: 5.179 .000 5.503 Y: 0.00 247.16 | 14,734,216.41 .00 47,673.70 N/A 14,781,8 3,330,153,817.39 .00 10,200,000.00 N/A 3,340,353,8 5.209 .00 5.503 N/A 3,445,054,781.95 .00 10,200,000.00 N/A 3,455,254,7 3,449,294,954.97 .00 10,200,000.00 N/A 3,459,494,9 80,70 5.179 .000 5.503 N/A | 14,734,215.41 .00 47,673.70 3,330,153,817.39 .00 10,200,000.00 5.209 .00 5.503 3,445,054,781.95 .00 10,200,000.00 3,449,294,954.97 .00 10,200,000.00 | 14,734,216.41 .00 47,673.70 3,330,183,817.39 .00 10,200,000.00 5.209 .000 5.503 3,445,054,781.95 .00 10,200,000.00 | 14,734,216.41 .00 47,673.70 3,330,153,817.39 .00 10,200,000.00 5.209 .000 5.503 | 14,734,216.41 .00 47,673.70 3,330,153,817.39 .00 10,200,000.00 | 14,734,216.41 .00 47,673.70 N/A | | |



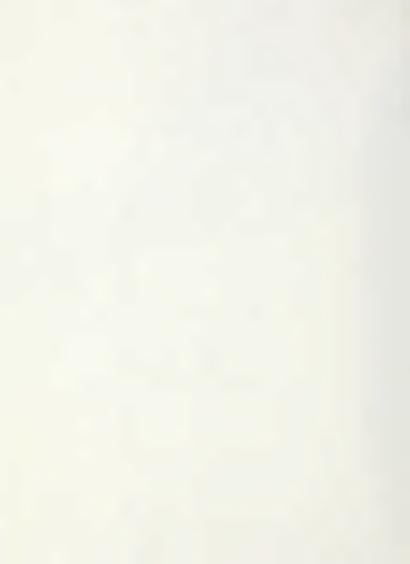
MR. DANIEL DALY 415-554-4487

T F O L I O S T A T I S T I C
7/01/06 THROUGH 10/31/06
ALL FUNDS

0

PAGE: 1 PAGE: 1 PAGE: 44

| WETCHTEN AUBRAGE DAYS TO CALL: 158.99 .00 247.16 N/A | WEIGHTED AVERAGE DAYS TO MATURITY: 158.99 .00 247.16 N/A | WEIGHTED AVERAGE YIELD AT END OF PERIOD: 5.176 .000 5.503 N/A | CURRENT AMORTIZED BOOK VALUE: 3,449,294,954.97 .00 10,200,000.00 N/A 3,4 | END OF PERIOD PORTFOLIO BALANCE: 3,445,054,781.95 .00 10,200,000.00 N/A 3,4 | EARNED INCOME YIELD THIS PERIOD: 5.167 .000 5.487 N/A | AVERAGE DAILY PORTFOLIO BALANCE: 3,478,539,254.95 .00 8,614,634.15 N/A 3,4 | TOTAL NET EARNINGS THIS PERIOD: 60,572,544.08 .00 159,289.02 N/A | N/A | ASSETS LIABILITIES ASSETS LIABILITIES ASSETS LIABILITIES |
|--|--|---|--|---|---|--|--|------------------|--|
| N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | ITIES |
| (/A | //A | /A 5.177 | /A 3,459,494,954.97 | N/A 3,455,254,781.95 | /A 5.168 | /A 3,487,153,889.10 | /A 60,731,833.10 | /A 54,124,154.42 | TOTAL |



ITY/COUNTY OF SAN FRANCISCO DANIEL DALY 415-554-448

M M O

RTFOLIO STATISTICS 7/01/06 THROUGH 10/31/06

P O

PAGE: 1 RUN: 10/31/06 09:12:43

FUND: 100 POOLED FUNDS

| | ASSETS | URITIES LIABILITIES | ASSETS LIABILITIES ASSETS LIABILITIES | EPOSITS | TOTAL |
|--|---|------------------------|---|---------|------------------|
| | | | 111111111111111111111111111111111111111 | N/N | 104 104 40 |
| TOTAL TACORD VECETARD IN WITH THEFT. | 0 | | | | |
| TOTAL NET EARNINGS THIS PERIOD: | 60,572,544.08 | .00 | 159,289.02 | N/A | 60,731,833.10 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,478,539,254.95 | .00 | 8,614,634.15 | N/A | 3,487,153,889.10 |
| EARNED INCOME YIELD THIS PERIOD: | 5.167 | .000 | 5.487 | N/A | 5.168 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,445,054,781.95 | .00 | 10,200,000.00 | N/A | 3,455,254,781.95 |
| CURRENT AMORTIZED BOOK VALUE: | 3,449,294,954.97 | .00 | 10,200,000.00 | N/A | 3,459,494,954.97 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.176 | .000 | 5.503 | N/A | 5.177 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 158.99 | .00 | 247.16 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 158.99 | .00 | 247.16 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.168 |



SUMMARY DESCRIPTION

MR. DANIEL DANY SAN EXANCISCO NINUEL DANY INVENTORY INVENTABLE INVENTORY
PAGE: 1 RUN: 11/01/06 09:58:25

VITLEMENT DATE BASIS

CUPN TRDNG

RATE YIELD

BOOK

PAR VALUE SHARES

BOOK VALUE

| (Inv | (Inv | (Inv | (Inv | (Inv | (Inv | (Inv | (Inv | (Inv |
|---|-------------------------------------|---------------------------------|-------------------------------------|----------------------------------|--|-----------------------------------|------------------------------|------------------------------|
| Type) | Type) | Type) | Type) | Type) | Type) | Type) | Type) | Type) |
| 10: | 10: | 91 | 89 | 4 | 43 | 4 1 | 12 | pr pr |
| (Inv Type) 1011 FUBLIC TIME DEPOSIT MONTHLY | (Inv Type) 1010 PUBLIC TIME DEPOSIT | (Inv Type) 91 NEGOTIABLE C.D.'S | (Inv Type) 81 COMMERCIAL PAPER DISC | (Inv Type) 44 FMC DISCOUNT NOTES | (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES | (Inv Type) 41 FNMA DISCOUNT NOTES | (Inv Type) 12 TREASURY NOTES | (Inv Type) 11 TREASURY BILLS |
| REPORT TOTALS ASSETS FIXED | .01%(C) | 20.98%(C) | 12.03%(C) | 11.86%(C) | 7.15%(C) | 11.21%(C) | 27.60%(C) | 8.88%(C) |
| 5.450 4.8.450 | 4.315 | 5.329 | 5.226 | 5.080 | 5.145 | 5.060 | 3.947 | 4.895 |
| 5.450 | | 5.329 | 5.341 | 5.080 5.232 | 5.145 5.209 | 5.060 5.201 | 4.817 | 5.012 |
| 5.450 5.450 100.000 ################################ | 4.315 100.000 | 5.329 5.329 100.000 | 5.226 5.341 97.830 | 97.084 | 98.789 | 97.284 | 3.947 4.817 99.349 | 4.895 5.012 97.667 |
| 1,824 5.127 98.603 3,504,200,000.00 3,455,254,781.95 | 200,000.00 | 725,000,000.00 | 425,000,000.00 | 422,000,000.00 | 250,000,000.00 | 398,000,000.00 | 960,000,000.00 | 314,000,000.00 |
| 10,000,000.00 | 200,000.00 | 725,000,000.00 | 415,776,870.85 | 409,694,013.33 | 246,971,715.15 | 387,189,843.50 | 953,747,134.13 | 306,675,204.99 |

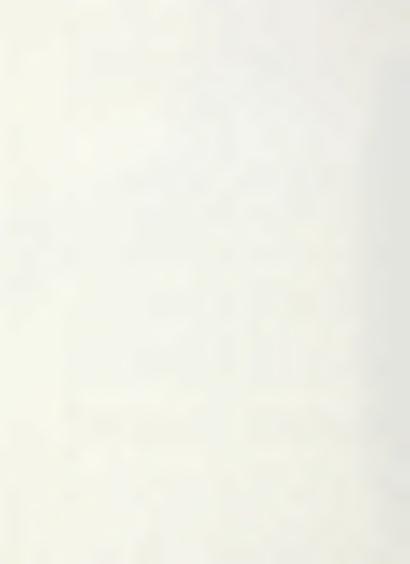


CITY COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-54-4487 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 1 RUN: 11/01/06 09:58:27

INVESTMENTS OUTSTANDING AS OF 10/31/06 MAJOR SORT KEY IS ICC#

| A 41 | | A 41 | 3 | | A 40 | | A 41 | : | | A 41 | | A 41 | | | A 41 | | A 41 | | SUB | | A 41 | | P 4 | A 41 | | A 41 | A 41 | | A 41 | 0 | | A | | A 43 | | A 41 | NOR |
|----------------------|----------------|----------------------|-------------------|---------------|-----------------------|-------------------|----------------------|-------------------|----------------------|----------------------|---|----------------------|----------------|----------------------|----------------------|---------------|----------------------|--|---------------------------------------|----------------|---------------------------------|----------------|----------------------|----------------------|----------------|----------------------|----------------------|----------------|----------------------|-------------------|---------------------|----------------------|----------------|---------------------------------|-------------------|----------------------|--|
| 41106 T NOTE (99.12) | | 41477 T NOTE (99.03) | 10/30/06 06/30/07 | 3 | 40980 T NOTE (98.205) | 01/31/06 01/31/07 | 41091 T NOTE (98.19) | 03/29/06 12/31/06 | 41201 T NOTE (98.20) | 41200 T NOTE (98.20) | 03/29/06 12/31/06 | 41199 T NOTE (98.20) | , | 41198 T NOTE (98.20) | 41197 T NOTE (98.20) | | 41196 T NOTE (98.20) | in the second se | SUBTOTAL (Inv Type) 11 TREASURY BILLS | | 41480 UNITED STATES TREAS BILLS | | 41471 TREASURY BILLS | 41462 TREASURY BILLS | | 41461 TREASURY BILLS | 41452 TREASURY BILLS | | 41451 TREASURY BILLS | 09/19/06 03/15/07 | 1430 TREAGIRY BILLS | 41437 TREASURY BILLS | | 41470 UNITED STATES TREAS BILLS | 08/14/06 02/08/07 | 41409 TREASURY BILLS | NOMBER FORCIAGE MAJORIAL DATE |
| 912828EP1 | | 912828DY3 | | 912828773 | 912828DY3 | | 912828DJ6 | | 912828DF4 | ATCREATE | | 912828DF4 | | 912828DF4 | ATCREATER | | 912828DF4 | | | | 912795ZC8 | | 912795ZA2 | 912795ZA2 | | 912795ZA2 | TXXG612T6 | | 912795YY1 | | 912795YX3 | SMICK/7TK | | 912795YV7 | | 912795YS4 | |
| 19 | 40 | 19 | 40 | 1 4 | 19 | 40 | 19 | 40 | 19 | 4 F | 87 | 19 | 87 | 19 | 4 A | ı ı | 19 | | 8.87%(M) | 87 | 19 | 87 | 19 | 19 | 40 | 19 | 4 L 9 | 40 | 19 | 43 | 19 | R7 | 87 | 19 | 87 | 19 | |
| 100 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 000 E00 | 000 | 100 | 000 | 100 | 000 | 000 | 100 | | | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | D D D D | 000 | 100 | 000 | 100 | |
| 4.2500 | 5.0369 | 3.6250 | 5.0369 | 3.6250 | 3.6250 | 4.5879 | 3.1250 | 4.8823 | 3.0000 | 4 8823 | 4.8876 | 3.0000 | 4.8876 | 3.0000 | 4 8769 | 4.8769 | 3.0000 | 5.0119 | 4.8950 | 5.0849 | 4.9650 | 5.0725 | 4.9600 | 4.8250 | 4.9456 | 4.8250 | 4.9258 | 4.9206 | 4.8050 | 5.0000 | 4 8800 | 5 0217 | 5.0476 | 4.9600 | 5.1005 | 4.9750 | |
| 20,000,000.00 | 45,125,951.09 | 45,000,000.00 | 45,125,951.09 | 45.000.000.00 | 25,000,000.00 | 24,646,484.38 | 25,000,000.00 | 49,306,640.63 | 50,000,000.00 | 49.306.640.63 | 49,304,687.50 | 50,000,000.00 | 49,304,687.50 | 50,000,000.00 | 49.308.593.75 | 49,308,593.75 | 50,000,000.00 | 306,675,204.99 | 314,000,000.00 | 48,820,812.50 | 50,000,000.00 | 24,445,444.44 | 25,000,000.00 | 5,000,000.00 | 48,780,347.22 | 50,000,000.00 | 9,764,844.44 | 47,848,935.56 | 49,000,000.00 | 19,520,133.33 | 20.000.000.00 | 48.788.611.11 | 24,566,000.00 | 25,000,000.00 | 29,262,041.67 | 30,000,000.00 | |
| 19,868,750.00 | 99.06250000000 | 44,578,125.00 | 99.06250000000 | 44,578,125.00 | 24,765,625.00 | 99.53125000000 | 24,882,812.50 | 99.62500000000 | 49,812,500.00 | 99.62500000000 | 99.62500000000 | 49,812,500.00 | 99.62500000000 | 49,812,500.00 | 99.62500000000 | 40 813 500 00 | 49,812,500.00 | 98.06697900000 | 307,930,312.50 | 97.68750000000 | 48,843,750.00 | 97.87500000000 | 24,468,750.00 | 4,893,750.00 | 97.87500000000 | 48,937,500.00 | 98.06250000000 | 98.06250000000 | 48,050,625.00 | 98.15625000000 | 19.631.250.00 | 98.25000000000 | 98.34375000000 | 24,585,937.50 | 98.62500000000 | 29,587,500.00 | |
| 357,650.27 | SUNGARD | 549,660.33 | SUNGARD | 549,660.33 | 305,366.85 | SUNGARD | 197,435.46 | SUNGARD | 505,434.78 | SUNGARD | SUNGARD | 505,434.78 | SUNGARD | 505,434.78 | SUNGARD | SUNGARD | 505,434.78 | | 1,321,006.95 | SUNGARD | 13,791.67 | SUNGARD | 20,666.67 | 18,093.75 | SUNGARD | 180,937.50 | SUNGARD | SUNGARD | 228,904.86 | SUNGARD | 116.577.78 | SINGARD | SUNGARD | 20,666.67 | SUNGARD | 327,520.83 | |
| -6.250.00 | -7,031.25 | | -7,031.25 | | TUB, 398.44 | | 236,328.12 | | 505,859.37 | 000,000.0 | 000000000000000000000000000000000000000 | 507,812.50 | | 507,812.50 | 000,000.80 | 200 000 00 | 503,906.25 | -77,684.16 | 11,784.72 | | 9,145.83 | | 2,638.89 | -2 378 47 | -23,784.72 | | -5,358,33 | -27,215.42 | | -5,461.11 | | -10.694.44 | -729.17 | | -2,062.50 | | A STATE OF CONTRACT AND A STATE OF THE STATE |



INVESTMENTS OUTSTANDING AS OF 10/31/06 MAJOR SORT KEY IS ICC#

| ţp# | × | | Þ | Þ | | Þ |) | ы | Þ | | | | A | ; | Þ | 4 | , | Þ | | Þ | ٥ | ы | Þ | | Þ |) | y | A | | Þ | : | D | A | , | A | | | |
|----------------------|----------------------|-------------------|---------------------|---------------------|-------------------|---------------------|-------------------|---------------------|---------------------------|----------------|---------------------------------------|----------------|----------------|----------------|----------------|-------------------|----------------|----------------|-------------------|----------------|----------------|----------------|----------------|-------------------|------------------------|-------------------|---------------|----------------|-------------------|----------------|----------------|----------------|-------------------|---|----------------------|---|---|--|
| 41460 | 41321 | | 41458 | 41456 | | 41441 | | 41250 | 41432 | | SUBTOTA | | 41217 | | 41216 | CTZTE | | 41214 | | 41213 | | 41212 | 41211 | | 41210 | 11110 | | 41137 | | 41136 | | 41135 | SCTTB | | 41089 | | INVEST | |
| I0/03/06 03/06/07 | 98 05/31/06 02/23/07 | 09/28/06 02/16/07 | FNMA DISCOUNT NOTES | PNMA DISCOUNT NOTES | 09/20/06 01/22/07 | FNMA DISCOUNT NOTES | 07/10/06 01/03/07 | ENMA DISCOUNT NOTES | 41432 FNMA DISCOUNT NOTES | | SUBTOTAL (Inv Type) 12 TREASURY NOTES | | T NOTE (99.21) | | T NOTE (99.21) | 03/31/06 03/31/08 | | T NOTE (99.21) | 03/31/06 03/31/08 | T NOTE (99.21) | | T NOTE (99.21) | T NOTE (99.21) | 03/31/06 03/31/08 | TREASURY NOTES (99.21) | 02/28/06 02/29/08 | | T NOTE (99.27) | 02/28/06 02/29/08 | T NOTE (99.27) | | T NOTE (99.27) | 02/28/06 02/29/08 | | 41089 T NOTE (99.30) | | DESCRIPTION PURCHASE MATURITY DATE | |
| 313588CS2 | 313588CF0 | | 313588BY0 | 313588BY0 | | 313588AX3 | | 313588AC9 | 313589Q48 | | D. | | 912828EZ9 | | 912828EZ9 | 01606080 | 017878870 | 912828EZ9 | | 912828EZ9 | | 912828EZ9 | AT282823 | | 912828EZ9 | | 912828RV2 | 912828EY2 | | 912828EY2 | | 912828EY2 | 010000010 | CAMBCOCLO | 912828EU0 | | CUSIP | |
| 19 | 40 | 4 44 | 19 | 4 1 9 | 4 5 | 19 | 87 | 19 | 19 | | 27.55% (M | 40 | 19 | 40 | 19 | 4 4 | 43 | 19 | 8.9 | 19 | 4 5 | 19 | B 7 | 87 | 19 | 6.8 | 19 | 19 | 4h U1 | 19 | 43 | 19 | 4 0 | 100 | 19 | | BANK | |
| 100 | 000 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 100 | | _ | 000 | 100 | 000 | 100 | 000 | 1000 | 100 | 000 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 100 | | FUND | |
| 5.0300 | 5.2041 | 5.1623 | 5.0600 | 5.0600 | 5.2244 | 5.1320 | 5.4418 | 5.3000 | 5.1500 | 4.8171 | 3.9477 | 4.8073 | 4.6250 | 4.8073 | 4.6250 | 4.8073 | 4.8073 | 4.6250 | 4.8073 | 4.6250 | 4.8073 | 4.6250 | 4.8073 | 4.8073 | 4.6250 | 4.7161 | 4.6250 | 4.6250 | 4.7161 | 4.6250 | 4.7161 | 4.6250 | 4.7161 | 4 4 4 4 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 | 4.3750 | 1 | CPN RATE | |
| 48,924,138.89 | 48,135,166.67 | 49,009,083.33 | 50,000,000.00 | 24,501,027.78 | 12,770,200.45 | 13,000,000.00 | 48,697,083.33 | 50,000,000.00 | 25,000,000.00 | 953,747,134.13 | 960,000,000.00 | 49,828,125.00 | 50,000,000.00 | 49,828,125.00 | 50,000,000.00 | 49,828,125.00 | 49,828,125.00 | 50,000,000.00 | 49,828,125.00 | 50,000,000.00 | 49,828,125.00 | 50,000,000.00 | 49.828.125.00 | 49,828,125.00 | 50,000,000.00 | 14,974,218.75 | 15.000.000.00 | 15,000,000.00 | 14,974,218.75 | 15,000,000.00 | 14,974,218.75 | 15,000,000.00 | 14.974.218.75 | 15 000 000 00 | 25,000,000.00 | | PAR/SHARES BOOK | |
| 98.24000000000 | 98.39000000000 | 98.49000000000 | 49,245,000.00 | 98.49000000000 | 98.84000000000 | 12,849,200.00 | 99.110000000000 | 49,555,000.00 | 24,925,000.00 | 99.60628300000 | 956,220,312.50 | 99.75000000000 | 49,875,000.00 | 99.75000000000 | 49,875,000.00 | 99.75000000000 | 49.875.000.000 | 49,875,000.00 | 99.75000000000 | 49,875,000.00 | 99.75000000000 | 49,875,000.00 | 99.75000000000 | 99.75000000000 | 49,875,000.00 | 99.75000000000 | 14,962,500.00 | 14,962,500.00 | 99.75000000000 | 14,962,500.00 | 99.75000000000 | 14,962,500.00 | 99.75000000000 | 14 962 500 000 | 24,859,375.00 | | MARKET VALUE | |
| 202,597.22 UPRICE | UPRICE | 1 071 583 33 | 238,944.45 | UPRICE | UPRICE | 77,835.33 | UPRICE | 839,166.67 | 228,888.89 UPRICE | | 7,489,260.47 | SUNGARD | 203,296.70 | SUNGARD | 203,296.70 | SUNGARD | 203.296.70 | 203,296.70 | SUNGARD | 203,296.70 | SUNGARD | 203,296.70 | SUNGARD | SUNGARD | 203,296.70 | SUNGARD | 118.819.06 | 118,819.06 | SUNGARD | 118,819.06 | SUNGARD | 118,819.06 | SUNGARD | 118 819 06 | 276,409.65 | | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | |
| -6,736.11 | -11,750.00 | -3,027.78 | | -1,513.89 | | 1,164.22 | | 18,750.00 | 104.17 | -200,114.75 | 3,754,882.80 | | 46,875.00 | | 46,875.00 | | 46.875.00 | 46,875.00 | | 46,875.00 | | 46,875.00 | 40,070.00 | | 46,875.00 | -11,718.75 | -II, /IB. /5 | | -11,718.75 | | -11,718.75 | | -11.718.75 | -141,600.00 | 101 000 50 | | URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | |

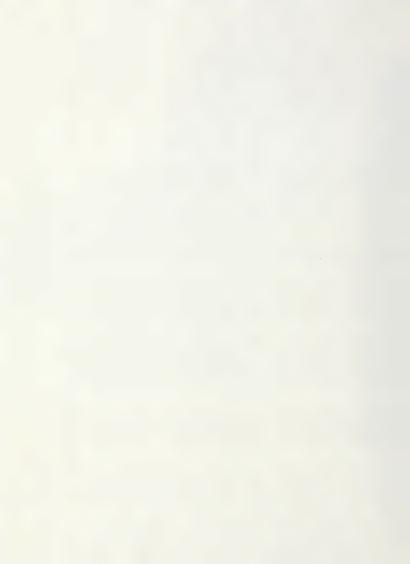


CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-54-4487 INVESTMENT INVENTORY WITH MARKET VALUE

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| MAJO | INVESTMENTS |
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|---|--------------------|---------------|-------------------|---------------|---------------|----------------|-------------------------------|------------------------|-------------------|--------------------|---------------|--|----------------------------------|----------------|---------------|-------------------|--------------------|---------------|----------------|---------------|-------------------|-------------------|---------------|---|--|----------------------------------|----------------|-------------------|---------------|-------------------|------------------------------|---------------|--|
| 41453 | 41475 | 41435 | 4144 | 1 | 41464 | | 41357 | 41349 | | 41320 | 41319 | 000404 | SHRTOT | | 41363 | 0.0675 | | 41431 | | 41430 | 2 4 2 6 7 | 41400 | 41434 | | 000104 | CIRCIO | - | a n J | 41459 | | 41469 | 41474 | INVEST |
| | FMC DISCOUNT NOTES | FIN | 09/25/06 04/03/07 | | FI | | FEDT, HOME ILLN MTG CORP DISC | H | 05/30/06 12/29/06 | PMC DISCOUNT NOTES | 75 | Control of the state of the sta | TAL (Thy Type) 43 FEDERAL HOME L | | T) | 09/05/06 11/24/06 | 107 TO LL 20/82/80 | × | | F | 08/28/06 11/17/06 | D9/05/05 LL/08/05 | TI ITI | | COLLORDE (see a Jpc/ as assess sees of the sees | TALL (Thy Type) 41 ENMS DISCOUNT | | 09/28/06 07/17/07 | Ę | 10/25/06 04/25/07 | FEDERAL NATL MTG ASSN DISC N | FZ | DESCRIPTION PURCHASE MATURITY DATE |
| 313396EW9 | 313396ET6 | 313396EE9 | 0.00 | 313396DW0 | 313396AJ2 | | 313396AB9 | 313396AB9 | | 313397U90 | 313397Q38 | | | | 313384AK5 | 1 | 212285066 | 313385Q66 | | 313385Q41 | | 313385975 | 313385N69 | | | | | 313588.TV8 | 313588JF3 | | 313588EU5 | 313588EE1 | CUSIP |
| 87 19 | 19 | 19 | 40 | 1 45 | 19 | 87 | 19 | 2 1 2 | 89 | 19 | 19 | | 7.18%(M) | 8 7 | 19 | 8 1 | 100 | 19 | 89 | 19 | 40 | 19 | 19 | | | 31.25%(M) | 8.7 | 1 00 | 19 | 87 | 19 | 19 | BANK |
| 100 | 100 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 000 | 100 | 100 | | = | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 100 | | | 3 | 000 | 100 | 100 | 000 | 100 | 100 | FUND |
| 5.1906 4.9800 5.1305 | 5.0600 | 5.0700 | 5.1566 | 5.1446 | 5.0800 | 5.4410 | 5.3000 | 5.3200 | 5.2055 | 5.0500 | 5.0500 | 5.2086 | 5.1454 | 5.3944 | 5.2550 | 5.2096 | 5 2500 | 5.1350 | 5.1988 | 5.1350 | 5.2001 | 5.1400 | 5.1400 | 1 | 5.2011 | 5.0605 | 5.1137 | 4.9000 | 4.9000 | 5.2244 | 5.0900 | 5.0600 | CPN RATE YTM TR |
| 48,742,027.78 18,000,000.00 17,472,120.00 | 50,000,000.00 | 50,000,000.00 | 24,337,638.89 | 25.000.000.00 | 15,000,000.00 | 48,704,444.44 | 50,000,000.00 | 19.468.000.00 | 24,253,020.83 | 25,000,000.00 | 50,000,000.00 | 246,971,715.15 | 250,000,000.00 | 12,664,117.92 | 13,000,000.00 | 36,576,555.56 | 37 000 000 00 | 50,000,000.00 | 49,386,652.78 | 50,000,000.00 | 49,421,750.00 | 50.000,000.00 | 50,000,000.00 | | 387, 189, 843.50 | 398.000.000.00 | 47,910,694.44 | 50.000.000.00 | 25,000,000.00 | 24,356,680.56 | 25,000,000.00 | 35,000,000.00 | PAR/SHARES BOOK |
| 97.55916666667 17,553,075.00 97.51708333333 | 48,779,583.33 | 48,870,763.89 | 97.85375000000 | 24.463.437.50 | 14,853,950.00 | 99.12511111111 | 49,562,555.56 | 99.1251111111 | 99.17994444444 | 24,794,986.11 | 49,858,611.11 | 99.71104600000 | 249,277,614.18 | 99.01222222222 | 12,871,588.89 | 99.6748055556 | 36.879.678.06 | 49,837,402.78 | 99.70308333333 | 49,851,541.67 | 99.77377777778 | 49,886,888.89 | 49,950,513.89 | | 98.07341700000 | 390,332,200.00 | 96.24000000000 | 48.120.000.00 | 24,110,000.00 | 97.54000000000 | 24,385,000.00 | 34,205,500.00 | MARKET VALUE MARKET PRICE |
| SUNGARD 87,150.00 SUNGARD | 35,138.89 | 380,250.00 | SUNGARD | 128,986,11 | 42,333.33 | SUNGARD | 839,166.67 | 348, /55.56 SUNGARD | SUNGARD | 543,576.39 | 1,087,152.78 | | 2,295,709.86 | SUNGARD | 203,047.36 | SUNGARD | 301.704.16 | 463,576.39 | SUNGARD | 463,576.39 | SUNGARD | 464,027.78 | 399,777.78 | | | 3.185.231.16 | UPRICE | 238.194.44 | 115,694.44 | UPRICE | 24,743.06 | 24,597.22 | CURR ACCR INT PRICE SOURCE |
| -6,195.00 | 2,416.66 | 4,472.22 | -3,187.50 | | .00 | | 18,944.45 | 0,200.00 | -1,611.11 | | -1.111.11 | | 10,189.17 | | 4,423.61 | | 1.418.34 | 1,437.50 | | 1,312.50 | | 1,111.11 | 486.11 | | -66,469.43 | 23,594.77 | -28,888.88 | -12,083.33 | | | 3,576.38 | 2 469 44 | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |



MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 10/31/06
MAJOR SORT KEY IS ICC#

FAGE: 4 RUN: 11/01/06 09:58:27

| > > > > | > > > | | | P P P P | |
|---|---|---|---|---|--|
| 41383 B 41414 B 41415 B | 41448 WPB CD 41449 WPB CD 41449 WPB CD 9/2 41450 WPB CD 19/2 | 41463 B 41472 B 41473 B | 41420 B 41421 B 41422 B 41425 U | 41436 F 41438 F 41438 F | INVEST |
| BOA CD 07/31/06 11/10/06 BOA CD 08/15/06 11/14/06 BOA CD 08/15/06 11/16/06 08/15/06 11/17/06 | SUBJOING (119 1998) OF COMMERCED FARENCE FACE FOR THE PARENCE FACE FACE FACE FACE FACE FACE FACE FA | 09/27/06 02/23/07 09/27/06 02/23/07 DOA CP 10/11/06 03/20/07 DOA CP 10/26/06 03/20/07 BOA CP BOA CP 10/26/06 04/03/07 | 08/17/6 01/08/07 80PA CP 80PA CP 08/22/6 01/09/07 80PA CP 80PA CP 08/22/6 01/09/07 80PA CP 08/22/6 01/3/07 UNION BANK CP 08/23/06 01/24/07 ROA CP ROA CP 08/23/06 01/24/07 | 41336 FMC DISCOUNT NOTES 31 41454 FMC DISCOUNT NOTES 31 41454 FMC DISCOUNT NOTES 31 41438 FMC DISCOUNT NOTES 31 505/12/06 06/29/07 31 508F077AL (Inv Type) 44 FMC DISCOUNT NOTES 31 | DESCRIPTION PURCHASE MATURITY DATE |
| 06050GUW8 06050GVG2 06050GVH0 | X W W | 1QI | 0660P1N98 0660P1N98 0660P1NP2 90485LNQ7 | 3396HH 3396HM | CUSIP |
| 40 40 40 40 40 | 30 19 8 19 19 19 19 19 19 19 19 19 19 19 19 19 | 40 40 40 40 | 46 40 40 40 40 40 40 | 3 19 40 9 19 8 19 8 19 87 7 19 | BANK |
| 000000000000000000000000000000000000000 | 000000 | | | 100 | FUND |
| 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 | 5.3414 5.3414 5.2700 5.2700 5.2700 5.2700 5.2700 | 5.2987 5.1850 5.3073 5.2250 5.3373 5.2050 5.3275 | 5.2500 5.2500 5.2500 5.2500 5.2500 5.2500 5.2500 5.2500 5.2500 | 5.0500 5.2267 4.9100 5.0984 5.0550 5.2696 5.2729 5.2323 | CPN RATE YTM TR |
| 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 | 415,776,870.85 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 | 48,926,993.06 50,000,000.00 48,847,777.78 50,000,000,000 48,947,743.06 50,000,000.00 48,850,562.50 | 50,000,000.00 48,979,166.67 50,000,000.00 48,979,166.67 50,000,000.00 48,877,083.33 40,000,000.00 39,103,377.78 50,000,000.00 | 50,000,000,000 48,309,652,78 39,000,000,00 39,000,000,00 37,555,505,83 37,555,505,83 38,700,000,000 422,000,000,000 422,000,000,000 422,000,000,000 | PAR/SHARES BOOK |
| 50,000,927,34 50,000,18546724 50,000,185,91 100.0003718180 50,000,212.41 100.0004248105 50,000,225.65 100.0004512951 | 98.48573300000 98.4959999474730 99.9999947430 99.9999944430 99.9999999944430 99.9999999999999999999999999999999999 | 98.3311666667 48.984,527.78 97.9690555556 48.984,527.78 97.96905555556 48.86905555556 48.86905555556 97.76450000000 | 49,495,916.67 98.9918333333 49,495,916.333333 798.9918333333 49,393.638.89 98.7872777778 39,509.666.66 98.77266666667 98.77266666667 | 97,382,000.00 97,382,000.00 37,711,440.00 96,6960,000.00 96,6733,333,33 413,966,424.72 98,09630,900.00 98,6733,333,33 413,966,424.72 98,09630,900.00 | MARKET VALUE MARKET PRICE |
| 700,083.33 SUNGARD 579,583.33 SUNGARD 579,583.33 SUNGARD 579,583.33 SUNGARD 579,583.33 | 270,819.44 SUNGARD 270,819.44 SUNGARD 263,500.00 | SUNGARD 151, 229, 17 SUNGARD 43, 541.67 SUNGARD 43, 375.00 SUNGARD SUNGARD | 517, 708.33 517, 708.33 SUNGARD 517, 708.33 SUNGARD 517, 708.33 SUNGARD 517, 708.33 SUNGARD 407, 555.55 SUNGARD 252,048.61 | 378,750.00 378,750.00 30NGARD 186,170.83 SUNGARD 210,625.00 SUNGARD 4,268,055.56 | CURR ACCR INT PRICE SOURCE |
| 927 34 185.91 212.41 225.65 | -51,979.16 -52.53.16 | -13,458.34 -14,479.17 -6,756.95 -11,687.50 | -501.11 -958.33 -958.33 -1,152.77 | 2,597.22 3,236.66 13,000.00 49,697.21 | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS |

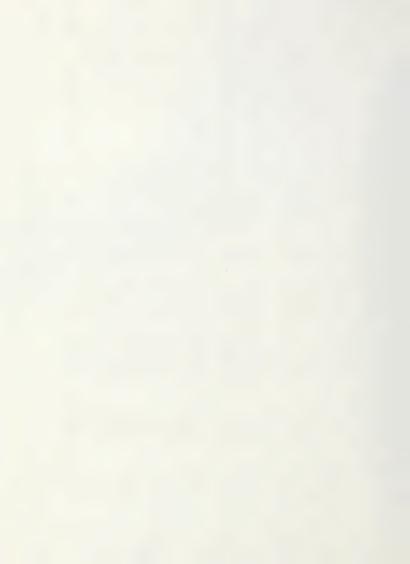


M P. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 10/31/06 MAJOR SORT KEY IS ICC#

| | | | | | | | | Þ | | Þ | | | | | Þ | | 2 | , | | | ; | þ | : | ы | | D | | D/ | | 31 | | × | | × | | Þ | | | |
|--|---|----------------|---------------|----------------|--|---|-------------------|-----------------------|-------------------|------------------------|----------------|--|------------|-------------------|-----------------|---|---------------------|------------------|----------------|--|-------------------|---------------|-------------------|---------------|-------------------|---------------|-------------------|---------------|-------------------|---------------|-------------------|---------------|-------------------|---------------|-------------------|---------------|---|------------------------------|-------------------------------|
| | | | | | SUBTOTA | | | 41419 | | 41330 | | SUBTOTA | | | 41369 | | 40973 | | | SUBTOTA | | 41479 | | 47478 | | 41467 | | 41442 | | 41443 | | 41424 | | 41405 | | 41404 | | NUMBER | INVEST |
| | | | | | SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M | | 08/09/06 08/08/07 | CITIBANK TIME DEPOSIT | 06/07/06 06/06/07 | CITI BANK TIME DEPOSIT | | SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | | 07/16/06 07/16/07 | MISSION BANK CD | 11/02/05 11/02/06 | MISSION ARBA FED CA | STORY SPENDED OF | | SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S | 10/31/06 03/06/07 | BOA CD | 10/31/06 03/06/07 | BOA CD | 10/17/06 03/06/07 | BOA CD | 09/20/06 02/20/07 | BOA CD | 09/20/06 02/06/07 | BOA CD | 08/22/06 01/23/07 | BOFA CD | 08/10/06 11/28/06 | BOA CD | 08/10/06 11/27/06 | BOA CD | | PURCHASE MATURITY DATE | DESCRIPTION |
| | | | GRAND | | TIME | | | | | | | ELME | | | | | | | | E C.D | | | | | | | | | | | | | | | | | | TE | |
| | | | GRAND TOTAL | | DEPOSIT M | | | | | | | TENGRA | | | | | | | | | | 06050GXU9 | | 06050GXU9 | | 06050GXP0 | | 06050GWU0 | | 06050GWT3 | | 06050GVR8 | | 06050GVDS | | 06050GVC1 | | | CUSIP |
| | | | | | .28%(M) | | 4.8 | 19 | 48 | 19 | | . U. S. T. D. | 2 | 60 | 19 | 0 | 1 1 | 10 | | 20.89%(M) | | | | | | _ | | | 40 | 3 19 | 40 | 8 19 | 40 | _ | 40 | 1 19 | 1 | BROK | BANK |
| | | | | | (M) | | | 100 | 000 | 100 | | (14) | | 000 | | | | | | (M) | | | | | | | | | 000 | 100 | 000 | 100 | 000 | 9 100 | 000 | 100 | ŀ | | |
| | 11 | (J) | 4 | U | ı ın | 1 | | | | | ú | . 4 | . ! | | | | | | UT | UI | | | | | | | | | | | | | | | | | 1 | Y B | ID CP |
| | II II II II II II II | 5.1271 | 4.8247 | 5.4500 | 5.4500 | - | 5.5000 | 5.5000 | 5.4000 | 5.4000 | M. JIJU | #. ULDO | 3 1 | 5.6300 | 5.6300 | 3.0000 | 0000 | 3 0000 | 5.3295 | 5.3295 | 5.3000 | 5.3000 | 5.3000 | 5.3000 | 5.3150 | 5.3150 | 5.3400 | 5.3400 | 5.3400 | 5.3400 | 5.3600 | 5.3600 | 5.3500 | 5.3500 | 5.3500 | 5.3500 | | SAFE YTM TR | FUND CPN RATE |
| * M3 | | 3455254781.95 | 3504200000.00 | TO,000,000.00 | 10,000,000.00 | | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 200,000.00 | 200,000.00 | | T00,000.00 | 100,000.00 | F00,000.00 | 100,000,00 | 100 000 00 | 725,000,000.00 | 725,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 25,000,000.00 | 25,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | | BOOK | PAR/SHARES |
| RKET = BOOK LESS | | 99.05573400000 | 3471111035.54 | 96.31391/00000 | 9,631,391.66 | | 95.84666666667 | 4,792,333.33 | 96.78116666667 | 4,839,058.33 | 90.0939±700000 | 00 0000170000 | 106 187 83 | 96.18/83333333 | 96, 187.83 | 100.00000000000000000000000000000000000 | 100 000000000 | 100.000.00* | 99.99902200000 | 724,992,908.80 | 99.99312795743 | 49,996,563.98 | 99.99312795743 | 49,996,563.98 | 99.99450369072 | 24,998,625.92 | 99.99621896842 | 49,998,109.48 | 99.99668485036 | 49,998,342.43 | 100.0057555801 | 50,002,877.79 | 100.0004382152 | 50,000,219.11 | 100.0004226264 | 50,000,211.31 | | MARKET PRICE | MARKET VALUE |
| * MARKET = BOOK LESS PURCHASE INTEREST | | | 27,099,423.44 | | 1,513.89 | | SUNGARD | 763.89 | SUNGARD | 750.00 | | O . H | 767 11 | SUNGARD | 500.44 | 10001 | 2000 | 266.67 | | 5,699,086.78 | SUNGARD | 7,361.11 | SUNGARD | 7,361.11 | SUNGARD | 55,364.58 | SUNGARD | 311,500.00 | SUNGARD | 311,500.00 | SUNGARD | 528,555.56 | SUNGARD | 616,736.11 | SUNGARD | 616,736.11 | | PRICE SOURCE | CURR ACCR INT |
| ST | *************************************** | -825,960.11 | 3,855,008.19 | | .00 | 1 | -207,666.67 | | -160,941.67 | | 0,000 | -3 812 17 | 000 | -3,012.1/ | | | | 0.00 | -11,950.72 | 4,859.52 | -3,436.02 | | -3,436.02 | | -1,374.08 | | -1,890.52 | | -1,657.57 | | | 2,877.79 | | 219.11 | | 211.31 | | PRICE SOURCE UNREALIZED LOSS | CURR ACCR INT UNREALIZED GAIN |



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| 12,770,200.45 | 13,000,000.00 | 98.232 | 5.224 | 5.132 | 000 | 09/20/06 | | 100 | 313588AX3 | NOTES | DISCOUNT | FNMA | 41441 | D 3 |
|--------------------------------|---|-------------------|---------|-------|------|-------------------|-----------|------------|-------------|----------------|------------------------------|----------|---------------|------|
| 24,696,006.94 48,697,083.33 | 25,000,000.00 | 98.784 | 5.213 | 5.150 | 0000 | 08/29/06 | 11/22/06 | 100 | 313589048 | NOTES | | FNMA | 41432 | × >> |
| 900,747,104.10 | 960,000,000.00 | 1 44 | 4.81/ | 3.947 | |) % (C) | 27.60%(C) | | NOTES | TREASURY NOTES | (Inv Type) 12 | | SUBTOTAL | 13 |
| | | | | | | | | | | | | | | |
| 49,828,125.00 | 50,000,000.00 | 99.656 | 4.807 | 4.625 | 000 | | 03/31/08 | 100 | 912828EZ9 | | | н | 41217 | D : |
| 49,828,125.00 | 50,000,000.00 | 99.656 | 4.807 | 4.625 | 000 | | 03/31/08 | 100 | 912828EZ9 | | | н | 41216 | > |
| 49,828,125.00 | 50,000,000.00 | 99.656 | 4.807 | 4.625 | 000 | | 03/31/08 | 100 | 912828EZ9 | | | Η, | 41215 | D: |
| 49,828,125.00 | 50,000,000.00 | 99.656 | 4.807 | 4.625 | 000 | | 03/31/08 | 100 | 912828EZ9 | | | н | 41214 | ъ. |
| 49,828,125.00 | 50,000,000.00 | 99.656 | 4.807 | 4.625 | 000 | | 03/31/08 | 100 | 912828EZ9 | | | | 41213 | Þ ; |
| 49,828,125.00 | 50,000,000.00 | 99.656 | 4.807 | 4.625 | 000 | | 03/31/08 | 100 | 912828EZ9 | | | Η, | 41212 | > : |
| 49,828,125.00 | 50,000,000.00 | 99.656 | 4.807 | 4.625 | 000 | | 03/31/08 | 100 | 912828EZ9 | | T NOTE (99 21) | | 41011 | p b |
| 49.828.125.00 | 50.000.000.00 | 99.656 | 4.716 | 4.625 | 000 | 03/31/06 | 80/11/20 | 100 100 | 912828882 | (99 21) | TE (99.27) | | 41138 | > Þ |
| 14,9/4,218./5 | 15,000,000.00 | 99.828 | 4.716 | 4.625 | 000 | | 80/22/20 | 100 | 912828EY2 | | | | 41137 | Þ |
| 14,974,218.75 | 15,000,000.00 | 99.828 | 4.716 | 4.625 | 000 | | 02/29/08 | 100 | 912828EY2 | | TE (99.27) | T NOTE | 41136 | Þ |
| 14,974,218.75 | 15,000,000.00 | 99.828 | 4.716 | 4.625 | 000 | | 02/29/08 | 100 | 912828EY2 | - | | | 41135 | Þ |
| 14,974,218.75 | 15,000,000.00 | 99.828 | 4.716 | 4.625 | 000 | | 02/29/08 | 100 | 912828EY2 | | | н | 41134 | |
| 24,980,583.50 | 25,000,000.00 | 99.922 | 4.416 | 4.375 | 000 | | 01/31/08 | 100 | 912828EU0 | | | H3 | 41089 | D : |
| 19,875,000.00 | 20,000,000.00 | 99.375 | | 4.250 | 000 | | 11/30/07 | 100 | 912828EP1 | | | н | 41106 | > : |
| 45,125,951.09 | 45,000,000.00 | 100.280 | | 3.625 | 000 | | 06/30/07 | 100 | 912828DY3 | | _ | Η. | 41477 | Þ : |
| 45,125,951.09 | 45,000,000.00 | 100.280 | | 3.625 | 000 | | 06/30/07 | 100 | 912828DY3 | | | | 41476 | Þ: |
| 24,657,226.56 | 25,000,000.00 | 98.629 | 4.506 | 3.625 | 000 | | 06/30/07 | 100 | 912828DY3 | 2 7 | TE (98.205 | | 40980 | b) |
| 24.646.484.38 | 25,000,000,00 | 98.586 | 4 | 3.125 | 000 | 01/31/06 | 01/31/07 | 100 | 912828076 | | | - F | 41001 1001 | - t |
| 49 306 640 63 | 50,000,000.00 | 98 613 | 4 000 | 3.000 | 000 | | 12/31/06 | 100 | 912020194 | | | 1 1- | 0.02TB | . > |
| 49,304,687.50 | 50,000,000.00 | 98.609 | . 888 | 3.000 | 000 | | 12/31/06 | 100 | 912828DF4 | | | н | 41199 | b |
| 49,304,687.50 | 50,000,000.00 | 98.609 | 4.888 | 3.000 | 000 | | 12/31/06 | 100 | 912828DF4 | | _ | н | 41198 | 20* |
| 49,308,593.75 | 50,000,000.00 | 98.617 | 4.877 | 3.000 | 000 | 03/29/06 | 12/31/06 | 100 | 912828DF4 | | TE (98.20) | T NOTE | 41197 | 31 |
| 49,308,593.75 | 50,000,000.00 | 98.617 | 4.877 | 3.000 | 000 | 03/29/06 | 12/31/06 | 100 | 912828DF4 | | TE (98.20) | T NOTE | 41196 | × |
| | | | | 1 | | | | | | | | | | |
| 306,675,204.99 | 314,000,000.00 | 97.667 | 5.012 | 4.895 | | (C) | 8.88%(C | | BILLS | TREASURY | (Inv Type) 11 TREASURY BILLS | | SUBTOTAL | 53 |
| 30,000,000,000 | 1 | 1 1 1 1 1 1 1 1 1 | 1 0 0 0 | 1 4 | 0 | 04/10/01 10/00/00 | | Foo | DE DEFENDED | THE CURVE | CHIMIC MAITING | | OCETE | A |
| 48 830 810 50 | 50,000,000.00 | 97.702 | n | 4.900 | 000 | 90/05/01 | | 100 | 912/952A2 | MD 55 5 5 7 7 | | | 41471 | 2 |
| 4,878,034.72 | 5,000,000.00 | 97.561 | 4.946 | 4.825 | 000 | | | 100 | 912795ZA2 | . 03 | TREASURY BILLS | | 41462 | Þ |
| 48,780,347.22 | 50,000,000.00 | 97.561 | 4.946 | 4.825 | 000 | | 04/05/07 | 100 | 912795ZA2 | 03 | SURY BILLS | | 41461 | 'n |
| 9,764,844.44 | 10,000,000.00 | 97.648 | 4.926 | 4.810 | 000 | | 03/22/07 | 100 | 912795771 | 03 | SURY BILLS | TREASURY | 41452 | A |
| 47,848,935.56 | 49,000,000.00 | 97.651 | 4.921 | 4.805 | 000 | 09/27/06 | | 100 | 912795771 | OJ. | | | 41451 | P |
| 19,520,133.33 | 20,000,000.00 | 97.601 | 5.000 | 4.880 | 000 | | | 100 | 912795YX3 | VI | | | 41439 | Þ |
| 48,788,611.11 | 50,000,000.00 | 97.577 | 5.022 | 4.900 | 000 | | | 100 | | | SURY BILLS | | 41437 | 2 : |
| 24,566,000.00 | 25,000,000.00 | 98.264 | 5.048 | 4.960 | 000 | | | 100 | | TREAS BILL | UNITED STATES | | 41470 | 9 |
| 29,262,041.67 | 30,000,000.00 | 97.540 | 5.100 | 4.975 | 000 | 08/14/06 | 02/08/07 | 100 | 912795YS4 | V1 | TREASURY BILLS | | 41400 | P |
| BOOK VALUE | SHARES | PRICE | TIELD | RATE | PURP | DATE | (TICKER) | NO. | CUSIP | | DESCRIPTION | DESC | NO. | |
| | PAR VALUE | воок | TRDNG | CUPN | SAF/ | PURCHASE | MATURITY | FUND | | | | | INCSMI | |
| | | | | | | | | | | | | | | |



MR. DANIEL DALY 4.5-54.4467 INVESTMENT OF SAN FRANCISCO INVESTMENT INVENTORY 1 INVESTMENT OF VENTORY 10 INVESTMENT OF BASIS SETTLEMENT DATE BASIS

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| INVSMT | DESCRIPTION | CUSIP | FUND NO. | MATURITY (TICKER) | PURCHASE DATE | SAF/ PURP | CUPN | TRDNG | BOOK | PAR VALUE SHARES | BOOK VALUE |
|----------|--------------------------------------|------------------|-------------|----------------------|----------------------------------|--------------|--------|---------|---------|---------------------|------------------|
| A 41456 | FNMA DISCOUNT NOTES | 313588BY0 | 100 | 02/16/07 | 09/27/06 | 000 | 5.060 | 5.163 | 98.004 | 25,000,000.00 | 24,501,027.78 |
| | DISCOUNT | 313588BY0 | 100 | 02/16/07 | 09/28/06 | 000 | 5.060 | 5.162 | 98.018 | 50,000,000.00 | 49,009,083.33 |
| A 41321 | DISCOUNT | 313588CF0 | 100 | 02/23/07 | 05/31/06 | 000 | 5.010 | 5.204 | 96.270 | 50,000,000.00 | 48, 135, 166.67 |
| | DISCOUNT | 313588CS2 | 100 | | 10/03/06 | 000 | 5.030 | 5.141 | 97.848 | 50,000,000.00 | 48,924,138.89 |
| | DISCOUNT | 313588EE1 | 100 | | 10/27/06 | 000 | 5.060 | 5.181 | 97.667 | 35,000,000.00 | 34,183,372.22 |
| | FEDERAL NATL MTG ASSN DI | 313588EU5 | 100 | | 10/25/06 | 000 | 5.090 | 5.224 | 97.427 | 25,000,000.00 | 24,356,680.56 |
| | | 313588JF3 | | 07/17/07 | 09/28/06 | 000 | 4.900 | 5.103 | 96.026 | 25,000,000.00 | 24,006,388.89 |
| | FNMA DISCOUNT NOTES | 313588JV8 | 100 | 07/31/07 09/27/06 | 09/27/06 | 000 | 4.900 | 5.114 | 95.821 | 50,000,000.00 | 47,910,694.44 |
| SUBTOTAL | (Inv Type) 41 FNMA DISCOUNT NOTES | UNT NOTES | | 11.21%(C) | (C) | | 5.060 | 5.201 | 97.284 | 398,000,000.00 | 387,189,843.50 |
| | | | | | | | 1 | - | | | |
| 41434 | FEDERAL HOME LOAN DISC N | 313385N69 | 100 | 11/08/06 | 09/06/06 | 000 | 5.140 | 5.187 | 99.101 | 50,000,000.00 | 49,550,250.00 |
| | HOME LOAN DISC | 313385P75 | 100 | 11/17/06 | 08/28/06 | 000 | 5.140 | 5.200 | 98.844 | 50,000,000.00 | 49,421,750.00 |
| 41430 | DISC N | 313385041 | | 11/22/06 | 08/28/06 | 000 | 5.135 | 5.199 | 98.773 | 50,000,000.00 | 49,386,652.78 |
| | HOME LOAN DISC N | 313385066 | 100 | 11/24/06 | 90/82/80 | 000 | 5. 150 | 5.200 | 98.745 | 37 000,000.00 | 36 576 555 56 |
| A 41363 | FEDERAL HOME LOAN DISC N | DISC N 313384AK5 | | 01/10/07 07/17/06 | 07/17/06 | 000 | 5.255 | 5.394 | 97.416 | 13,000,000.00 | 12,664,117.92 |
| SUBTOTAL | (Inv Type) 43 FEDERAL HOME LOAN DISC | | NOTES | 7.15%(C | (C) | | 5.145 | 5.209 | 98.789 | 250,000,000.00 | 246,971,715.15 |
| A 41319 | FMC DISCOUNT NOTES | 313397Q38 | 100 | 11/21/06 | 05/30/06 | 000 | 5.050 | 5.177 | 97.545 | 50,000,000.00 | 48,772,569.44 |
| | | 313397090 | | | 05/30/06 | 000 | 5.050 | J . 200 | 97.012 | 20.000.000.00 | 19.468.000.00 |
| 41357 | FEDL HOME LLN MTG CORP D | 313396AB9 | 100 | 01/02/07 | 07/10/06 | 000 | 5.300 | 5.441 | 97.409 | 50,000,000.00 | 48,704,444.44 |
| | | 313396AJ2 | | | 10/12/06 | 000 | 5.080 | 5.145 | 98.744 | 15,000,000.00 | 14,811,616.67 |
| | FMC DISCOUNT NOTES | 313396DW0 | 100 | 04/03/07 | 09/25/06 | 000 | 5.020 | 5.157 | 97.351 | 25,000,000.00 | 24,337,638.89 |
| A 41435 | | 313396EE9 | | | 90/80/06 | 000 | 5.070 | 5.228 | 96.972 | 50,000,000.00 | 48,486,041.67 |
| 41475 | FMC DISCOUNT NOTES | 313396ET6 | | | T0/2//05 | 000 | 5.060 | J. 191 | 0 4 0 4 | 10,000,000.00 | 10, /42, 027, 70 |
| | DISCOUNT | 313396EW9 | | | 09/27/06 | 0000 | 4.980 | 5.130 | 97.067 | 18,000,000.00 | 17,472,120.00 |
| | | 313396FG3 | 100 | 05/07/07 | 09/08/06 | 000 | 4 910 | 5.098 | 96.304 | 39.000.000.00 | 37.558.505.83 |
| A 41438 | FMC DISCOUNT NOTES | 313396HM8 | | | 09/12/06 | 000 | 5.055 | 5.270 | 95.928 | 30,000,000.00 | 28,778,375.00 |
| SUBTOTAL | (Inv Type) 44 FMC DISCOUNT NOTES | NT NOTES | | 11.86%(C | (C) | | 5.080 | 5.232 | 97.084 | 422,000,000.00 | 409,694,013.33 |
| | TIMITON BANK CD | 90485IN87 | 100 | 01/08/07 | 08/17/06 | 000 | 5 250 | 3 63 | 97.900 | 35,000,000.00 | 34,265,000.00 |
| | | 0660P1N98 | | | 08/22/06 | 000 | 5.250 | 5.359 | 97.958 | 50,000,000.00 | 48,979,166.67 |
| | BOFA CP | 0660P1N98 | 100 | 01/09/07 | 08/22/06 | 000 | 5.250 | 5.359 | 97.958 | 50,000,000.00 | 48,979,166.67 |
| 41422 | BOFA CP | 0660P1NP2 | 100 | 01/23/07 | 08/22/06 | 000 | 5.250 | 5.371 | 97.754 | 50,000,000.00 | 48,877,083.33 |
| 41425 | UNION BANK CP | 90485LNQ7 | 100 | 01/24/07 | | | 5.240 | 5.360 | 97.758 | 40,000,000.00 | 39,103,377.78 |
| 41455 | BOA CP | 0660P1PP0 | 100 | 02/23/07 | 08/23/06 | 000 | | | | | |
| | BOA CP | | | | 08/23/06 | 0000 | 5.185 | 5.299 | 97.854 | 50,000,000.00 | 48,926,993.06 |
| | | 0660P1QL8 | | | 08/23/06 09/27/06 10/11/06 | 0000 | 5.185 | 5.299 | 97.854 | 50,000,000.00 | 48,926,993.06 |



WE. DANIEL DALY A 415-554-4487 INVESTMENT INVENTORY INVESTMENT INVENTORY INVESTMENT BY A 10CH SETTLEMENT DATE BASIS

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| SUBTOTAL | A 41330 A 41419 | SUBTOTAL | A 40973 A 41369 | | SUBTOTAL | 41479 | | | | 41443 | | A 41405 | 41404 | | 41415 | A 41414 | | 41450 | A 41449 | A 41448 | | SUBTOTAL | A 41471 BOA CP | INVSMT |
|---|--|--|---|---|---------------------------------|-------------------|-------------------|-------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|-------------------|---------------|-----|--|-------------------|------------------------|
| (Inv Type) | CITI BANK TIME DEPOSIT | (Inv Type) | 40973 MISSION AREA FED 41369 MISSION BANK CD | 1 | (Inv Type) | BOA CD | BOA CD | BOA CD | BOA CD | BOA CD | BOFA CD | BOA CD | BOA CD | BOA CD | | BOA CD | BOA CD | WFB CD | WFB CD | WFB CD | | (Inv Type) | BOA CP | DESCRIPTION |
| LOII PUBLIC I | ME DEPOSIT | SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | FED CR | | (Inv Type) 91 NEGOTIABLE C.D.'S | | | | | | | | | | | | | | | | | SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC | | |
| (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY | | IME DEPOSIT | | | C.D. 'S | 06050GXU9 | 06050GXU9 | 06050GXP0 | 06050GWU0 | 06050GWT3 | 06050GVR8 | 06050GVD9 | 06050GVC1 | 06050GVJ6 | 06050GVH0 | 06050GVG2 | 06050GUW8 | 9497P5X54 | 9497P5W30 | 9497P5W30 | | PAPER DISC | 0660P1R37 | CUSIP |
| MONTHI | 100 | | 100 | | | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | | | 100 | FUND NO. |
| .29%(C) REPORT TOTALS ASSETS | 06/06/07 06/07/06 08/08/07 08/09/06 | .01%(C) | 100 11/02/06 11/02/05 100 07/16/07 07/16/06 | | 20.98%(C | 03/06/07 10/31/06 | 03/06/07 10/31/06 | 03/06/07 10/17/06 | 02/20/07 | 02/06/07 | 01/23/07 | 11/28/06 | 11/27/06 | 11/17/06 | 11/16/06 | 11/14/06 | 11/10/06 | 11/01/06 | 11/01/06 09/25/06 | 11/01/06 | | 12.03%(C) | 04/03/07 10/26/06 | MATURITY (TICKER) |
| OTALS FIXED | 06/07/06 08/09/06 | (C) | 11/02/05 07/16/06 | | (C) | 10/31/06 | 10/31/06 | 10/17/06 | 09/20/06 | 09/20/06 | 08/22/06 | 08/10/06 | 08/10/06 | 08/15/06 | 08/15/06 | 08/15/06 | 07/31/06 | 09/26/06 | 09/25/06 | 09/25/06 | | (C) | 10/26/06 | MATURITY PURCHASE SAF/ |
| ŒD | 000 | | 000 | | | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | | | 000 | SAF/ PURP |
| 5.450 ### 4.824 | 5.400 | 4.315 | 3.000 5.630 | - | 5.329 | 5.300 | 5.300 | 5.315 | 5.340 | 5.340 | 5.360 | 5.350 | 5.350 | 5.350 | 5.350 | 5.350 | 5.420 | 5.270 | 5.270 | 5.270 | - 1 | 5.226 | 5.205 | CUPN |
| 5.450 | 5.400 | 4.315 | 5.630 | | 5.329 | 5.300 | 5.300 | 5.315 | 5.340 | 5.340 | 5.360 | 5.350 | 5.350 | 5.350 | 5.350 | 5.350 | 5.420 | 5.270 | 5.270 | 5.270 | 1 | 5.341 | 5.327 | TRDNG |
| 98.603 | 100.000 | 100.000 | 100.000 | 1 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | 100.000 | | 97.830 | 97.701 | BOOK |
| 10,000,000.00 | 5,000,000.00 | 200,000.00 | 100,000.00 | | 725,000,000.00 | 50,000,000.00 | 50,000,000.00 | 25,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | | 425,000,000.00 | 50,000,000.00 | PAR VALUE SHARES |
| 10,000,000.00 | 5,000,000.00. | 200,000.00 | 100,000.00 | | 725,000,000.00 | 50,000,000.00 | 50,000,000.00 | 25,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | | 415,776,870.85 | 48,850,562.50 | BOOK VALUE |



MR. DANIEL DALY 415-554-4487
INVESTMENTS OF SAN ERANCISCO
INVESTMENT INVENTORRY
INVESTMENT OF THE OF 1/1/1/06
MAJOR SORT KEY IS BANK

PAGE: 1 RUN: 11/01/06 09:58:25

SETTLEMENT DATE BASIS

| | | | SUBTOTAL | | A 41369 | A 40973 | | INVSMT |
|-------------------------------------|---------------------|---------------------------------|-------------------------------------|-----------|-------------------------|---|-------------|----------------------------|
| | | | SUBTOTAL (Bank) 19 BANK OF NEW YORK | | 41369 MISSION BANK CD | 40973 MISSION AREA FED CR | | NVSNT NO. DESCRIPTION |
| | | | æ | | | | | CUSIP |
| | | | | | 100 | 100 | 1 1 1 1 1 1 | FUND NO. |
| | ASSETS | REPORT TOTAL: | 100.00%(C) | | 100 07/16/07 07/16/06 | 100 11/02/06 11/02/05 000 3.000 3.000 100.000 | | MATURITY (TICKER) |
| | FIXED | TOTALS | € (C) | | 07/16/06 | 11/02/05 | 1 1 1 1 1 1 | PURCHASE SAF/ DATE PURP |
| | | | | | 000 | 000 | | SAF/ PURP |
| | 4.315 | | 4.315 | | 5.630 | 3.000 | 1 | CUPN |
| 11 11 11 11 11 | 4.315 4.315 100.000 | 12 da se se se se | 4.315 4.315 100.000 | 1 1 1 1 1 | 000 5.630 5.630 100.000 | 3.000 | | TRDNG |
| | 100.000 | 10 10 10 10 10 10 | 100.000 | | 100.000 | 100.000 | | BOOK |
| mannes constant negotionscontinuous | 200,000.00 | DESIGN SHEETHER SERVICE SERVICE | 200,000.00 | | 100,000.00 | 100,000.00 | | PAR VALUE SHARES |
| | 200,000.00 | | 200,000.00 | | 100,000.00 | 100,000.00 | | BOOK VALUE |



CITY/COUNTY OF SAN FRANCISCO NR. DANIELD BALY 415-554-4487 DETALPANSACTION REPORT - FYXED INCOME 10/01/06 TO 10/11/06 FUND: 100 FOOLED FUNDS

PAGE: 1 RUN: 11/01/06 09:58:23

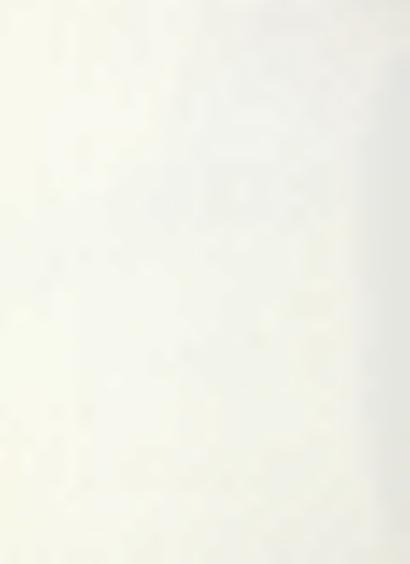
| | | | | | | | | | | ************************************** |
|---|-----------------------|--------------------------------|--------------------------|-----------------------|---------|----------|----------|------|-----------|--|
| 50,000,000.00 | | 10000 | | 5.251 | 1,147.1 | 10/31/06 | 30/06/06 | 4 | | 7 000 0 |
| 10,000,1111 | -101.888.89 | _49 898 111 11 | -50 000 000 00 | 5.451 | | 10/11/06 | T0/20/06 | | | amy |
| -49.898.111.11 | | 49,898,111.11 | 50,000,000.00 | | PURC | 10/16/06 | | 4.0 | 19 | 41465 BOA CP |
| -14,811,616.67 | | -188,383.33 | | | | 10/12/06 | 10/11/06 | | ķ | amy |
| | | 14,811,616.67 | 15,000,000.00 | 5.080 | PURC | 10/11/06 | 01/09/07 | 4 | 10 | Alasa EMC DISCOUNT NOTES |
| -48.847.777.78 | | 48,847,777.78 | 50,000,000.00 | | PURC | 10/06/06 | 03/20/07 | 40 | 19 | 41463 BOA CP |
| -4,878,034.72 | | -121,965.28 | 5,000,000.00 | 4.946 | PURC | 10/05/06 | 10/11/06 | 40 | 19 | 41462 TREASURY BILLS |
| -48,780,347.22 | | -1,219,652.78 | | | | 10/05/06 | | | | amy |
| | | 48,780,347.22 | 50,000,000.00 | | PURC | 10/04/06 | | 40 | 19 | 41461 TREASURY BILLS |
| -48,924,138.89 | | 48,924,138.89 -1,075,861.11 | 50,000,000.00 | 5.030 | PURC | 10/03/06 | 10/11/06 | 87 | 19 | 41460 FNMA DISCOUNT NOTES |
| 16,000,000.00 | | | | 5.166 | | 10/17/06 | | | | amy |
| 40,000,000.00 | -64,026.67 | -15,935,973.33 | -16,000,000.00 | 5.145 | MAT | 10/02/06 | 10/17/06 | 4 | 19 | amy 41440 FMC DISCOUNT NOTES |
| -18,402.78 | -241,597.22 | -49,392,555.56 | -50,000,000.00 | | SALE | 10/02/06 | 11/24/06 | 87 | 19 | 41428 TREASURY BILLS |
| 25,000,000.00 | | | | | | 10/03/06 | 10/30/06 | | | amv |
| 00,000,000.00 | -152,833.33 | -24,847,166.67 | -25,000,000.00 | 5.240 | MAT | 10/26/06 | 10/30/06 | 4 6 | 19 | amy 41423 UNION BANK CP |
| | -502,916.67 | -49,497,083.33 | -50,000,000.00 | | MAT | 10/26/06 | 10/26/06 | 87 | 19 | 41417 FEDERAL HOME LOAN DISC |
| 50,000,000.00 | | | | | | 10/17/06 | 10/30/06 | | 1 | STATE AND A |
| 000000000000000000000000000000000000000 | -468,888.89 | -49,531,111.11 | -50,000,000.00 | 5.275 | MAT | 10/17/06 | 10/17/06 | 4 | -9 | |
| 50.000.000.00 | -929,688.89 | -49,575,311.11 | -50,000,000.00 | 5.272 | MAT | 10/11/06 | 10/11/06 | 40 | 19 | 41411 BOA CP |
| 40,000,000.00 | | | | 5.278 | | 10/03/06 | 10/30/06 | | | amy |
| | -291,111.11 | -39,708,888.89 | -40,000,000.00 | | MAT | 10/03/06 | 10/03/06 | 46 | 19 | 41410 UNION BANK CP |
| 50,000,000.00 | | | | | | 10/30/06 | | | | AMV |
| 50,000,000.00 | -585,555.56 | -49,414,444.44 | -50,000,000.00 | 5.330 | MAT | 10/27/06 | 10/30/06 | 40 | 1 9 | Alang Boa CP |
| | -563,597.22 | -49,436,402.78 | -50,000,000.00 | 5.270 | MAT | 10/27/06 | 10/27/06 | 40 | 19 | 41406 BOA CP |
| 30,424,566.67 | | | | 5.420 | | 10/30/06 | | | | amy |
| 30, #11, 010.0/ | -424,566.67 | -30,000,000.00 | -30,000,000.00 | 5.420 | MAT | 10/2//06 | 10/30/06 | 40 | 19 | amy 41382 BOA CD |
| | -411,016.67 | -30,000,000.00 | -30,000,000.00 | 5.420 | MAT | 10/27/06 | | 40 | 19 | 41381 BOA CD |
| 50,000,000.00 | | | | 5.430 | | 10/31/06 | | | | amy |
| 000,000.00 | -735,625.00 | -49,264,375.00 | -50,000,000.00 | 5.350 | MAT | 10/11/06 | 10/31/06 | 40 | 19 | amy |
| 000000000000000000000000000000000000000 | -631,006.94 | -49,368,993.06 | -50,000,000.00 | 5.345 | MAT | 10/17/06 | | 40 | 19 | 41372 BOA CP |
| 45,000,000.00 | | | | 5.360 | | 10/04/06 | | | | amy |
| | -588,512.50 | -44,411,487.50 | -45,000,000.00 | 5.290 | MAT | 10/04/06 | 10/04/06 | 40 | 19 | 41351 FEDERAL NATL MTG ASSN |
| 49.487.736.11 | -733,541.67 | 1 271 472 22 | -50,000,000.00 | | SALE | 10/04/06 | 12/21/06 | 40 | 19 | 41339 TREASURY BILLS |
| | | | | | | 1 | | | | |
| Call a a substitution a | Services / (Sections) | (0400) | Carlo Character a second | A de la del de la del | 4 4 4 | GULLIGO | TWING | DATE | CHOR DOLL | USER MEMO |
| (GAIN) /LOSS | (INTEREST) | BOOK VALUE | PAR VALUE | TXN COUPON | TXN | TRADE/ | ΥT | BROK | BANK | 146 |



CITY/COUNTY OF SAN FRANCISCO NR. DANIEL DALY 415-554-4487 DETALPROBECTION REPORT - FIXED INCOME 1/0/1/06 TO 10/11/06 FORDE FOND: 100 FOOLED FUNDS

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| -48,820,812.50 | | -1,179,187.50 | | 5.085 | 01 | 10/30/0 | 10/30/06 10/30/06 | | | amy |
|---|------------------------------|--------------------------|---|-------------|-----------|--------------|---------------------------|------|--------|------------------------------|
| | | 48,820,812.50 | 50,000,000.00 | | 6 PURC | 10/30/0 | 04/19/07 10/30/06 | 87 | 19 | 41480 UNITED STATES TREAS BI |
| -50,000,000.00 | | | | | | 10/31/0 | 10/27/06 10/31/06 | | | amy |
| | | 50,000,000.00 | 50,000,000.00 | 5.300 | 6 PURC | 10/27/0 | 03/06/07 10/27/06 | 40 | 19 | 41479 BOA CD |
| -50,000,000.00 | | | | 5.300 | on | 10/31/0 | 10/27/06 10/31/06 | | | amy |
| | | 50,000,000.00 | 50,000,000.00 | 5.300 | 5 PURC | 10/27/0 | 03/06/07 10/27/06 | 40 | 19 | 41478 BOA CD |
| -45,125,951.09 | | 125,951.09 | | 5.037 | on | 10/30/0 | 10/27/06 10/30/06 | | | amy |
| | | 45,125,951.09 | 45,000,000.00 | 3.625 | 5 PURC | 10/27/0 | 06/30/07 10/27/06 | 40 | 19 | 41477 T NOTE (99.03) |
| -45,125,951.09 | | 125,951.09 | | 5.037 | 01 | 10/30/0 | 10/27/06 10/30/06 | | | amy |
| | | 45,125,951.09 | 45,000,000.00 | 3.625 | 5 PURC | 10/27/0 | 06/30/07 10/27/06 | 40 | 19 | 41476 T NOTE (99.03) |
| -48,742,027.78 | | -1,257,972.22 | | 5.191 | on | 10/27/0 | 10/27/06 10/27/06 | | | amy |
| | | 48,742,027.78 | 50,000,000.00 | 5.060 | 5 PURC | 10/27/0 | 04/24/07 10/27/06 | 87 | 19 | 41475 FMC DISCOUNT NOTES |
| -34,183,372.22 | | -816,627.78 | | 5.181 | on | 10/27/0 | 10/27/06 10/27/06 | | | amy |
| | | 34,183,372.22 | 35,000,000.00 | 5.060 | 5 PURC | 10/27/0 | 04/11/07 10/27/06 | 43 | 19 | 41474 FNMA DISCOUNT NOTES |
| -48,850,562.50 | | -1,149,437.50 | | 5.327 | on | 10/26/0 | 10/27/06 10/26/06 | | | amy |
| | | 48,850,562.50 | 50,000,000.00 | 5.205 | 5 PURC | 10/26/0 | 04/03/07 10/26/06 | 40 | 19 | 41473 BOA CP |
| -48,947,743.06 | | -1,052,256.94 | | 5.337 | on | 10/26/0 | 10/27/06 10/26/06 | | | amy |
| | | 48,947,743.06 | 50,000,000.00 | 5.225 | 5 PURC | 10/26/0 | 03/20/07 10/26/06 | 40 | 19 | 41472 BOA CP |
| -24,445,444.44 | | -554,555.56 | | 5.073 | on | 10/26/0 | 10/27/06 10/26/06 | | | amy |
| | | 24,445,444.44 | 25,000,000.00 | 4.960 | 5 PURC | 10/26/0 | 04/05/07 10/26/06 | 87 | 19 | 41471 TREASURY BILLS |
| -24,566,000.00 | | -434,000.00 | | 5.048 | on | 10/26/0 | 10/27/06 10/26/06 | | | amy |
| | | 24,566,000.00 | 25,000,000.00 | 4.960 | 5 PURC | 10/26/0 | 03/01/07 10/26/06 | 87 | 19 | 41470 UNITED STATES TREAS BI |
| -24,356,680.56 | | -643,319.44 | | 5.224 | on | 10/25/0 | 10/27/06 10/25/06 | | | amy |
| | | 24,356,680.56 | 25,000,000.00 | 5.090 | 5 PURC | 10/25/0 | 04/25/07 10/25/06 | 87 | 19 | 41469 FEDERAL NATL MTG ASSN |
| 25,000,000.00 | | | | 5.208 | o | 10/31/0 | 10/30/06 10/31/06 | | | amy |
| | -39,722.22 | -24,960,277.78 | -25,000,000.00 | 5.200 | 5 MAT | 10/31/06 MAT | | 40 | | |
| -24,960,277.78 | | -39,722.22 | | 5.208 | on | 10/20/0 | 10/20/06 10/20/06 | | | amy |
| | | 24,960,277.78 | 25,000,000.00 | | 5 PURC | 10/20/0 | 10/31/06 10/20/06 | 40 | 19 | 41468 BOA CP |
| -25,000,000.00 | | | | | 5 | 10/17/0 | 10/20/06 10/17/06 | | | ALEGA SOCIAL |
| 4 | | 25,000,000.00 | 25.000.000.00 | | 5 PURC | 10/17/0 | 03/06/07 10/17/06 | 4 | 10 | All AGT BOA CTS |
| 25.000.000.00 | 40,000,000 | ** , 0 * 0 , 0 0 0 0 0 0 | *************************************** | л . Эл : | 7 7 7 7 | 10/31/06 | 10/30/06 | al C | | |
| *************************************** | -50 044 44 | - 24 949 055 56 | 22 000 000 00 | | | 10/11/01 | 10/20/02 20/21/02 | | | dilly |
| 24 949 055 56 | | -50 944 44 | *************************************** | 7 (| 0 0 0 0 0 | 10/17/0 | 10/30/06 10/17/06 | | + | Aldes BOW CE |
| | | 24 949 055 56 | 25 000 000 00 | | Dalla | 10/16/0 | 10/31/06 | à . | a 0 | |
| | 1 | | | | 1 | | 1 | 1 | 1 | |
| SETTLEMENT | PREM / (DISC) AMORT/(ACCRET) | PREM / (DISC) | ORIGINAL FACE | TYP YIELD | TYP | SETTLE | CASH DATE /ENTRY | DATE | CASH | |
| (GAIN) /LOSS | (INTEREST) | BOOK VALUE | PAR VALUE | TXN COUPON | TXN | TRADE/ | BANK BROK MATURITY TRADE/ | BROK | BANK | INV # DESCRIPTION/POOL# |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETALL PRANSC/TION REPORT - FYED INCOME 10/01/06 TO 10/31/06 REPORT GRAND TOTALS REPORT GRAND TOTALS

PAGE: 3 RUN: 11/01/06 09:58:23

| (21) SALE | PURC | TYPE/ WE | |
|----------------|---|---|---|
| 5.096 | 5.187 | PAR ZIGHTED YIELD | |
| -100000000.00 | 795,000,000.00 | PAR VALUE | |
| | | ORIGINAL FACE VALUE | |
| -98,121,083.34 | 784,213,904.97 | BOOK VALUE | ASS. |
| 1,878,916.66 | -10786095.03 | PREMIUM/ (DISCOUNT) | MODELO |
| | | AMORTIZATION/ (ACCRETION) | |
| -975,138.89 | | (INTEREST) | |
| | | (GAIN)/ | |
| 99,140,291.6 | -784,213,904.9 | SETTLEMENT | |
| | 215.096 -1000000000.00 -98,121,083.34 1,878,916.66 -975,138.89 -44,069.44 99,140,291.65 | 784,213,904.97 -10786095.03 -98,121,083.34 1.878,915.66 -975,138.89 | ORIGINAL FACE BOOK VALUE (DISCOUNT) (ACCESTION) (INTEREST) (CAIN) / (INTEREST) (CAIN) |

PURC 21 SALE 2 MAT 2



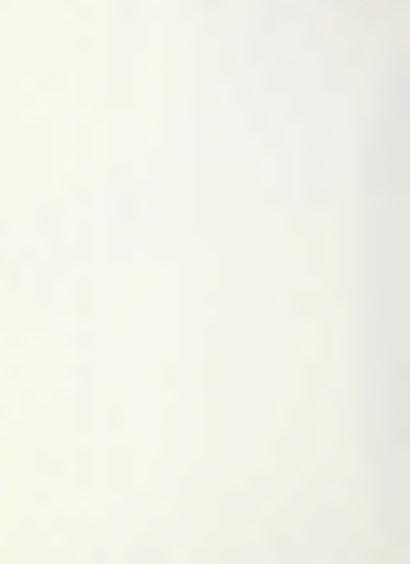
MR. DANIEL DALY 4 15.554.4487
DENIEL DALY 4 15.554.4487
DETAIL TRANSCITION REPORT - FIXED INCOME 10/01/06 TO 10/15/16
SETTIMENT DATE DASIS

PAGE: 4 RUN: 11/01/06 09:58:24

FUND: 100

POOLED FUNDS

| 41330 amy 41419 amy | INV # |
|--|---|
| 41330 CITI BANK TIME DEPOSIT my 41419 CITIBANK TIME DEPOSIT my | INV # DESCRIPTION/POOL# BANK BROK MATURITY TRADE/ TAN COUPON PAR VALUE BOOK VALUE (INTEREST) (GAIN) USER MEMO CASH DATE /BNTR/ SETTLE TTP YIELD ORIGINAL PACE FREM / (DISC) AMORT/(ACCRET) SETTLE |
| 19 10/31/0 19 10/31/0 | BANK BRO |
| 19 06/06/07 10/31/06 INTR 5.400 10/31/06 10/30/06 10/31/06 5.400 10/31/06 10/30/06 10/31/06 INTR 5.500 10/31/06 10/30/06 10/31/06 5.500 | BANK BROK MATURITY TRADE/ TXN COUPON CASH DATE /ENTRY SETTLE TXP YIELD |
| 10/31/06 10/31/06 10/31/06 10/31/06 | TRADE/ |
| INI | TXN |
| R 5.400 R 5.500 | TYN COUPON |
| | PAR VALUE BOOK VALUE (INTEREST ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET |
| | BOOK VALUE PREM / (DISC) |
| | ALUE ISC) |
| -23,250.00 -23,680.56 | (INTEREST) AMORT/(ACCRET) |
| 23,250.00 23,680.56 | (GAIN) /LOSS SETTLEMENT |



INTR

5.450

TYPE/ WEIGHTED PAR VALUE

ORIGINAL FACE

VALUE

BOOK VALUE

(DISCOUNT)

PREMIUM/ AMORTIZATION/ (ACCRETION)

(INTEREST)

(GAIN)/

SETTLEMENT

CITY/COUNTY OF SAN FRANCISCO
MR. BANIEL DALY 6 15.554-4487
DEFALT TRANSACTION REPORT - FIXED INCOME
10/01/6 TOXAL/3/06
REPORT TOXAL/3/06

ASSETS

PAGE: 5 RUN: 11/01/06 09:58:24

-46,930.56



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER Daniel P. Daly

CHIEF INVESTMENT OFFICER

December 6, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to November 30, 2006:

| | Pooled | All |
|--------------------------|--------------|--------------|
| Interest Received | \$64,551,530 | \$64,551,530 |
| Total Net Earnings | \$75,730,753 | \$75,730,753 |
| Earned Income Yield | 5.170% | 5.170% |
| Average Age of Portfolio | 163 Days | 163 Days |

Total cost of the securities on hand November 30, 2006 was \$3,556,812,738 with a market value of \$33,579,167,152 plus fixed assets accrued interests of \$11,601,004. The earned income yield for the month of November 2006 is 5.178%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of November 30, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

DOCUMENTS DEP

DEC 1 2 7006

SAN FRANCISCO

Very truly yours,

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies

CDIAC



1 (FS/ERNFS)

FF F2 SAN I TY OF DALY CITY/COUN

0 8 7

PORTFOLIO STATISTI 11/01/06 THROUGH 11/30/06

PAGE: 1 RUN: 12/01/06 08:38:46

ALL FUNDS

| | ASSETS LIABILITIES | | TIME DEPOSITS ASSETS LIABILITIES | SPOSITS | TOTAL |
|--|--------------------|------|----------------------------------|---------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 10,381,683.98 | 000 | 45,691.67 | N/A | 10,427,375.65 |
| TOTAL NET EARNINGS THIS PERIOD: | 14,952,662.87 | 00. | 46,256.67 | N/A | 14,998,919.54 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,514,373,228.41 | 00. | 10,200,000.00 | N/A | 3,524,573,228.41 |
| EARNED INCOME YIELD THIS PERIOD: | 5.177 | 000. | 5.518 | N/A | 5.178 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,546,612,738.44 | 00. | 10,200,000.00 | N/A | N/A 3,556,812,738.44 |
| CURRENT AMORTIZED BOOK VALUE: | 3,551,523,704.56 | 00. | 10,200,000.00 | N/A | N/A 3,561,723,704.56 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.177 | 000. | 5.518 | N/A | 5.178 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 162.87 | 00. | 220.74 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 162.87 | 00. | 220.74 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.178 |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 11/01/06 THROUGH 11/30/06

FUND: 100 POOLED FUNDS

PAGE: 1 RUN: 12/01/06 08:38:46

| | ASSETS | ASSETS LIABILITIES ASSETS LIABILITIES ASSETS ASSETS | ASSETS | POSITS | TOTAL |
|--|------------------|---|---------------|--------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 10,381,683.98 | 00. | 45,691.67 | N/A | 10,427,375.65 |
| TOTAL NET EARNINGS THIS PERIOD: | 14,952,662.87 | 00. | 46,256.67 | N/A | 14,998,919.54 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,514,373,228.41 | 00. | 10,200,000.00 | N/A | 3,524,573,228.41 |
| EARNED INCOME YIELD THIS PERIOD: | 5.177 | 000. | 5.518 | N/A | 5.178 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,546,612,738.44 | 00. | 10,200,000.00 | N/A | 3,556,812,738.44 |
| CURRENT AMORTIZED BOOK VALUE: | 3,551,523,704.56 | 00. | 10,200,000.00 | N/A | N/A 3,561,723,704.56 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.177 | 000. | 5.518 | N/A | 5.178 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 162.87 | 00. | 220.74 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 162.87 | 00. | 220.74 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.178 |



(FS/ERNFS)

SAN FRAN 415-55 CITY/COUNTY OF MR. DANIEL DALY

PORTFOLIO STATISTICS 7/01/06 THROUGH 11/30/06

PAGE: 1 RUN: 12/01/06 08:37:30

ALL FUNDS

| | ASSETS LIABILITIES | | ASSETS LIMB DEPOSITS | POSITS | TOTAL |
|--|--------------------|------|----------------------|--------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 64,348,061.49 | 00. | 203,468.58 | N/A | 64,551,530.07 |
| TOTAL NET EARNINGS THIS PERIOD: | 75,525,206.95 | 00. | 205,545.69 | N/A | 75,730,752.64 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,485,565,524.26 | 00. | 8,925,490.20 | N/A | 3,494,491,014.45 |
| EARNED INCOME YIELD THIS PERIOD: | 5.169 | 000. | 5.494 | N/A | 5.170 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,546,612,738.44 | 00. | 10,200,000.00 | N/A | N/A 3,556,812,738.44 |
| CURRENT AMORTIZED BOOK VALUE: | 3,551,523,704.56 | 00. | 10,200,000.00 | N/A | 3,561,723,704.56 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.175 | 000. | 5.518 | N/A | 5.176 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 162.87 | 00. | 220.74 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 162.87 | 00. | 220.74 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.170 |
| | | | | | |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/06 THROUGH 11/30/06

FUND: 100 POOLED FUNDS

PAGE: 1 RUN: 12/01/06 08:37:29

| | ASSETS LIABILITIES | | ASSETS LIABILITIES | SPOSITS LIABILITIES | TOTAL |
|--|--------------------|------|--------------------|------------------------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 64,348,061.49 | 00 | 203,468.58 | N/A | . 64,551,530.07 |
| TOTAL NET EARNINGS THIS PERIOD: | 75,525,206.95 | 00. | 205,545.69 | N/A | 75,730,752.64 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,485,565,524.26 | 00. | 8,925,490.20 | N/A | 3,494,491,014.45 |
| EARNED INCOME YIELD THIS PERIOD: | 5,169 | 000. | 5.494 | N/A | 5.170 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,546,612,738.44 | 00. | 10,200,000.00 | N/A | 3,556,812,738.44 |
| CURRENT AMORTIZED BOOK VALUE: | 3,551,523,704.56 | 00. | 10,200,000.00 | N/A | N/A 3,561,723,704.56 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.175 | 000. | 5.518 | N/A | 5.176 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 162.87 | 000. | 220.74 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 162.87 | 00. | 220.74 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.170 |

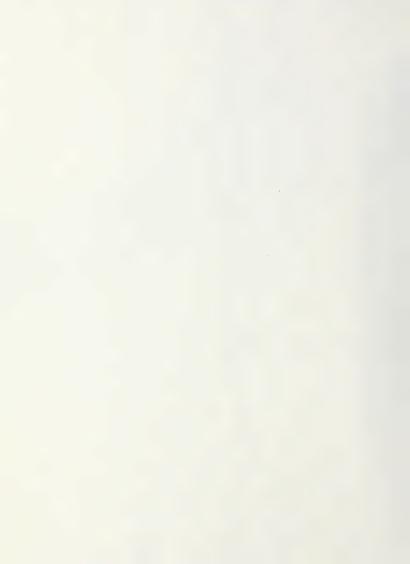


| | PAGE: 1 | RUN: 12/01/06 08:35:31 |
|------------------|-----------------|------------------------|
| DAN PRESCO | 415-554-4487 | INVENTORY |
| CITY COON I I OF | MR. DANIEL DALY | INVESTMENT |

(SIRPT)

INVESTMENTS OUTSTANDING AS OF 11/30/06
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

| SUMMARY DESCRIPTION | | RATE | YIELD | PRICE | PAR VALUE SHARES | BOOK VALUE |
|---|------------------------------------|-------|-------------|---------------------|--|----------------|
| (Inv Type) 11 TREASURY BILLS | 7.25%(C) | 4.882 | 4.882 4.998 | 97.672 | 264,000,000.00 | 257,854,392.49 |
| (Inv Type) 12 TREASURY NOTES | 26.79%(C) | 3.936 | 3.936 4.819 | 99.240 | 960,000,000.00 | 952,704,216.33 |
| (Inv Type) 41 FNMA DISCOUNT NOTES | 15.90%(C) | 5.036 | 5.036 5.189 | 97.030 | 583,000,000.00 | 565,683,072.66 |
| (Inv Type) 43 PEDERAL HOME LOAN DISC NOTES | 2.23%(C) | 5.174 | 5.213 | 5.174 5.213 99.253 | 80,000,000.00 | 79,402,466.67 |
| (Inv Type) 44 FMC DISCOUNT NOTES | 15.64%(C) | 5.066 | 5.218 | 97.079 | 573,000,000.00 | 556,263,351.39 |
| (Inv Type) 81 COMMERCIAL PAPER DISC | 21.36%(C) | 5.218 | 5.323 | 5.218 5.323 98.026 | 775,000,000.00 | 759,705,238.90 |
| (Inv Type) 91 NEGOTIABLE C.D.'S | 10.54%(C) | 5.325 | 5.325 | 5.325 5.325 100.000 | 375,000,000.00 | 375,000,000.00 |
| Type) 1010 PUBLIC TIME DEPOSIT | .01%(C) | 5.065 | 5.065 | 5.065 5.065 100.000 | 200,000.00 | 200,000.00 |
| (INV Type) 1011 PUBLIC TIME DEPOSIT MONTHLY | .28%(C) REPORT TOTALS ASSETS FIXED | 5.450 | 5.450 | 100.000 | 100.000 10,000,000.00 10,000,000.00 98.249 3,620,200,000.00 3,556,812,738.44 | 10,000,000.00 |



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

(RPTMKT)

| VALUE | 90/08/ | |
|--|--|-----------------------------------|
| E | Ξ | |
| MARK | OF | HOUL |
| Ξ | AS | |
| WH | NG | |
| INVENTORY | OUTSTANDI | the same and the same of the same |
| INVESTMENT INVENTORY WITH MARKET VALUE | INVESTMENTS OUTSTANDING AS OF 11/30/06 | |
| | | |

PAGE: 1 RUN: 12/01/06 08:35:34

| | UNREALIZED GAIN | | 4,812.50 | | 5,312.50 | | 3,888.89 | | 705.56 | | | -9,044.59 | | -1,691.66 | | -21,701.39 | | -2,170.14 | 868.06 | | 15,587.51 | -34 607 78 | 582,031.25 | | 582,031.25 | | 585,937.50 | | 585,937.50 | 100 000 | 000,000,000 | 583.984.37 | | 275,390.62 | | 72,070.31 | | 72,070.31 | | 147,460.94 | | 00.00 | | | 10%, 583, 50 |
|------------------------|---------------------------------------|---|----------------|-------------------|---------------------------|-------------------|----------------|-------------------|----------------|-------------------|----------------|-------------------|----------------|-------------------|----------------|-------------------|----------------|-------------------|----------------|-------------------|---------------------------------------|---|----------------|-------------------|----------------|-------------------|----------------|-------------------|----------------|-------------------|----------------|----------------|----------------|----------------|-------------------|----------------|-------------------|----------------|-------------------|-----------------|-------------------|----------------|---------------|----------------|-------------------|
| | CURR ACCR INT UN PRICE SOURCE UN | | 451,895.83 | SUNGARD | 124,000.00 | SUNGARD | 551,250.00 | SUNGARD | 197,911.11 | SUNGARD | 425,109.03 | SUNGARD | 86,847.22 | SUNGARD | 381,979.17 | SUNGARD | 38,197.92 | SUNGARD | 124,000.00 | SUNGARD | 2,381,190.28 | | 627,717.39 | SUNGARD | 627,717.39 | SUNGARD | 627,717.39 | SUNGARD | 627,717.39 | SUNGARD | 02/,/11/39 | 627.717.39 | SUNGARD | 261,124.32 | SUNGARD | 4,326.92 | SUNGARD | 4,326.92 | SUNGARD | 379,245.92 | SUNGARD | 2,335.16 | SUNGARD | 365,574.05 | SUNGARD |
| | MARKET VALUE MARKET PRICE | | 29,718,750.00 | 99.06250000000 | 24,695,312.50 | 98.78125000000 | 49,343,750.00 | 98.68750000000 | 19,718,750.00 | 98.59375000000 | 48,265,000.00 | 98.500000000000 | 9,850,000.00 | 98.500000000000 | 49,140,625.00 | 98.28125000000 | 4,914,062.50 | 98.28125000000 | 24,570,312.50 | 98.28125000000 | 260,216,562.50 | 000000000000000000000000000000000000000 | 49,890,625.00 | 99.78125000000 | 49,890,625.00 | 99.78125000000 | 49,890,625.00 | 99.78125000000 | 49,890,625.00 | 99.78125000000 | 49,690,625.00 | 49.890.625.00 | 99.78125000000 | 24,921,875.00 | 99.68750000000 | 44,676,562.50 | 99.28125000000 | 44,676,562.50 | 99.28125000000 | 24,804,687.50 | 99.21875000000 | 19,875,000.00 | 99.3/50000000 | 24,875,000.00 | 99.500000000000 |
| #. | PAR/SHARES BOOK | | 30,000,000.00 | 29,262,041.67 | 25,000,000.00 | 24,566,000.00 | 50,000,000.00 | 48,788,611.11 | 20,000,000.00 | 19,520,133.33 | 49,000,000.00 | 47,848,935.56 | 10,000,000.00 | 9,764,844.44 | 20,000,000.00 | 48,780,347.22 | 2,000,000.00 | 4,878,034.72 | 25,000,000.00 | 24,445,444.44 | 264,000,000.00 | 267 064 302 40 | 50,000,000.00 | 49,308,593.75 | 50,000,000.00 | 49,308,593.75 | 50,000,000.00 | 49,304,687.50 | 50,000,000.00 | 49,304,687.50 | 20,000,000,00 | 50.000.000.00 | 49.306.640.63 | 25,000,000.00 | 24,646,484.38 | 45,000,000.00 | 44,604,492.19 | 45,000,000.00 | 44,604,492.19 | 25,000,000.00 | 24,657,226.56 | 20,000,000.00 | 19,875,000.00 | 25,000,000.00 | 24,980,583.50 |
| MAJOR SORT KEY IS ICC# | CPN RATE YTM TR | | 4.9750 | 5.1005 | 4.9600 | 5.0476 | 4.9000 | 5.0217 | 4.8800 | 5.0000 | 4.8050 | 4.9206 | 4.8100 | 4.9258 | 4.8250 | 4.9456 | 4.8250 | 4.9456 | 4.9600 | 5.0725 | 4.8818 | 1 0001 | 3.0000 | 4.8769 | 3.0000 | 4.8769 | 3.0000 | 4.8876 | 3.0000 | 4.8876 | 3.0000 | 3 0000 | 4.8823 | 3.1250 | 4.5879 | 3.5000 | 5.0536 | 3.5000 | 5.0536 | 3.6250 | 4.5056 | 4.2500 | 4.6110 | 4.3750 | 4.4160 |
| SORT K | FUND | - | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 4) | | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | TOO | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 |
| MAJOR | BANK | | 1.9 | 8.7 | 13 | 8.7 | 13 | 8.4 | 13 | 43 | 19 | 40 | 13 | 40 | 13 | 40 | 19 | 40 | 51.0 | .00 | 7.27% (M | | 19 | 43 | 1.9 | 43 | 19 | 87 | 13 | 87 | ET. | 0 5 | 40 | 13 | 4 0 | 1.9 | 4.0 | 1.9 | 40 | 13 | 40 | 13 | 0.4 | 13 | 40 |
| | CUSIP | | 912795YS4 | | 912795YV7 | | 912795YW5 | | 912795YX3 | | 912795YY1 | | 912795YY1 | | 912795ZA2 | | 912795ZA2 | | 9127952A2 | | | | 912828DF4 | | 912828DF4 | | 912828DF4 | | 912828DF4 | 100000000 | 912828DF4 | 912828DF4 | | 912828DJ6 | | 912828DW7 | | 912828DW7 | | 912828DY3 | | 912828EP1 | | 912828EU0 | |
| | DESCRIPTION PURCHASE MATURITY DATE | | TREASURY BILLS | 08/14/06 02/08/07 | UNITED STATES TREAS BILLS | 10/26/06 03/01/07 | TREASURY BILLS | 09/11/06 03/08/07 | TREASURY BILLS | 09/19/06 03/15/07 | TREASURY BILLS | 09/27/06 03/22/07 | TREASURY BILLS | 09/27/06 03/22/07 | TREASURY BILLS | 10/05/06 04/05/07 | TREASURY BILLS | 10/05/06 04/05/07 | TREASURY BILLS | 10/26/06 04/05/07 | SUBTOTAL (Inv Type) 11 TREASURY BILLS | | T NOTE (98.20) | 03/29/06 12/31/06 | T NOTE (98.20) | T NOTE (98 20) | | T NOTE (98.19) | 01/31/06 01/31/07 | T NOTE (99.41) | 11/01/06 05/31/07 | T NOTE (99.41) | 11/01/06 05/31/07 | T NOTE (98.205) | 11/14/05 06/30/07 | T NOTE (99.12) | | T NOTE (99.30) | 01/31/06 01/31/08 |
| | INVEST | | 41409 | | 41470 | | 41437 | | 41439 | | 41451 | | 41452 | | 41461 | | 41462 | | 41471 | | SUBTOTA | | 41196 | | 41197 | | 41198 | | 41199 | 0.00 | 41200 | 41201 | | 41091 | | 41481 | | 41482 | | 40980 | | 41106 | | 41089 | |



| PAGE: | RUN: 12/01/06 08:3 | CURR ACCR INT UNREALIZ PRICE SOURCE UNREALIZ | 176,312.15 SUNGARD -2 | 176,312.15 SUNGARD -2 |
|--|--|--|--|---|
| | | MARKET VALUE CUR | | |
| M.R. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE | INVESTMENTS OUTSTANDING AS OF 11/30/06 MAJOR SORT KEY IS ICC# | PAR/SHARES BOOK | 100 4.6250 15,000,000.00 14,971,875.00 000 4.7161 14,974.218.75 99.8125000000 | |
| WITH MAB | NTS OUTSTANDING AS OF : | FUND CPN RATE SAFE YTM TR | 100 4.6250 | 100 4.6250 |
| D A L Y | C SORT P | | | |
| ENT I | MAJO | BANK | 40 | 119 |
| D A N I P | INVEST | CUSIP | 912828EY2 19 | 912828EY2 |
| E E | | DESCRIPTION PURCHASE MATURITY DATE | A 41134 T NOTE (99.27) | A 41135 T NOTE (99.27) 02/28/06 02/29/08 |
| | (RPIMKI) | INVEST | 41134 T | 41135 T |
| - | | | ď | K |

| UNREALIZED GAIN UNREALIZED LOSS | | -2,343.75 | -2,343.75 | | -2,343.75 | 27 243 75 | 0.00 | -2,343.75 | 93,750.00 | 03 750 00 | 0000 | 93,750.00 | | 93,750.00 | 93.750.00 | | 93,750.00 | | 93,750.00 | | 93,750.00 | | 4,820,898.42 | -117,302.25 | 7,916.67 | | 167.55 | | 0000 | 96.068/8- | -8,861.11 | | -15,500.00 | | -11,319.45 | | 3,052.78 | 34.95 | |
|--|---------------|---------------|----------------|---------------|----------------|----------------------|------------------------|----------------|--------------------------------|---|----------------|------------------------|----------------|------------------------|--|----------------|------------------------|-------------------|------------------------|----------------|------------------------|-------------------|---------------------------------------|----------------|-----------------------------|-------------------|-----------------------------|----------------|-----------------------------|-------------------|-----------------|-----------------------------|-------------------|-----------------------------|----------------|-----------------------------|-------------------|--------------------------------------|-------------------|
| CURR ACCR INT I | 176,312.15 | SUNGARD | SUNGARD | 176,312.15 | SUNGARD | L/6, 312.15 | 176,312.15 | SUNGARD | 393,887.36 | SUNGARD | SUNGARD | 393,887.36 | SUNGARD | 393,887.36 | 393.887.36 | SUNGARD | 393,887.36 | SUNGARD | 393,887.36 | SUNGARD | 393,887.36 | SUNGARD | 8,815,897.26 | | 1,060,000.00 | UPRICE | 133,432.00 | UPRICE | 228,402.78 | 449 777 78 | UPRICE | 1,280,333.33 | UPRICE | 412,180.56 | UPRICE | 172,180.56 | UPRICE | 130,784.72 | UPRICE |
| MARKET VALUE MARKET PRICE | 14,971,875.00 | 34 023 025 00 | 99.81250000000 | 14,971,875.00 | 99.81250000000 | 14,971,875.00 | 14,971,875.00 | 99.81250000000 | 49,921,875.00 | 99.84375000000 49.931.87E.00 | 99.84375000000 | 49,921,875.00 | 99.84375000000 | 49,921,875.00 | 49.921.875.00 | 99.84375000000 | 49,921,875.00 | 99.84375000000 | 49,921,875.00 | 99.84375000000 | 49,921,875.00 | 99.84375000000 | 957,407,812,50 | 99.72998000000 | 49,765,000.00 | 99.53000000000 | 12,903,800.00 | 99.26000000000 | 24,725,000.00 | 49 450 000 00 | 98.900000000000 | 49,400,000.00 | 98.80000000008.86 | 49,325,000.00 | 98.65000000000 | 34,352,500.00 | 98.150000000000 | 24,487,500.00 | 97.950000000000 |
| PAR/SHARES BOOK | 15,000,000.00 | 14,974,218.75 | 14,974,218.75 | 15,000,000.00 | 14,974,218.75 | 14 974 218 75 | 15,000,000.00 | 14,974,218.75 | 20,000,000.00 | 49,828,125.00 | 49,828,125.00 | 50,000,000.00 | 49,828,125.00 | 50,000,000.00 | 50.000.000.00 | 49,828,125.00 | 50,000,000.00 | 49,828,125.00 | 50,000,000.00 | 49,828,125.00 | 50,000,000.00 | 49,828,125.00 | 960,000,000,096 | 952,704,216.33 | 50,000,000.00 | 48,697,083.33 | 13,000,000.00 | 12,770,200.45 | 25,000,000.00 | 24,501,027.78 | 49,009,083.33 | 50,000,000.00 | 48,135,166.67 | 50,000,000.00 | 48,924,138.89 | 35,000,000.00 | 34,183,372.22 | 25,000,000.00 | 24,356,680.56 |
| CPN RATE YTM TR | 4.6250 | 4.7161 | 4.7161 | 4.6250 | 4.7161 | 4.6250 | 4.6250 | 4.7161 | 4.6250 | 4.8073 | 4.8073 | 4.6250 | | 4.6250 | | | 4.6250 | 4.8073 | 4.6250 | 4.8073 | 4.6250 | 4.8073 | 3.9360 | 4.8186 | 5.3000 | 5.4418 | 5.1320 | 5.2244 | 5.0600 | 5.1630 | 5.1623 | 5.0100 | 5.2041 | 5.0300 | 5.1406 | 5.0600 | 5.1809 | 0060'5 | 5.2244 |
| FUND | 100 | 000 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | | | 100 | 000 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 000 | 100 | 000 | 100 | 000 |
| BANK | 19 | 0 6 | 4 4 | 19 | 45 | ا 0 ا | 19 | 68 | 19 | 87 | 87 | 1.9 | 45 | 610 | 0 - | 43 | 19 | 43 | 13 | 40 | 19 | 40 | .75% (M) | | 1.9 | 8.7 | 1.9 | 4.5 | 61 | 45 | 45 | 19 | 40 | 1.9 | 8.7 | 19 | 43 | 1.9 | 8.7 |
| CUSIP | 912828EY2 | 010000000 | 717070717 | 912828EY2 | | 912828812 | 912828EY2 | | 912828EZ9 | 000000000000000000000000000000000000000 | 07404044 | 912828EZ9 | | 912828EZ9 | 912828EZ9 | | 912828EZ9 | | 912828EZ9 | | 912828EZ9 | | 26 | | 313588AC9 | | 313588AX3 | | 313588BY0 | 013500000 | Oldooctic | 313588CF0 | | 313588082 | | 313588EE1 | | 313588805 | |
| INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | 41134 T | | 1 00114 | 41136 T | | 41137 T NOTE (99.27) | A 41138 T NOTE (99.27) | | A 41210 TREASURY NOTES (99.21) | 03/31/06 03/31/08 | 1 17714 | A 41212 T NOTE (99.21) | | A 41213 T NOTE (99.21) | 03/31/06 03/31/08 A 1214 T NOTE (99 21) | | A 41215 T NOTE (99.21) | 03/31/06 03/31/08 | A 41216 T NOTE (99.21) | | A 41217 T NOTE (99.21) | 03/31/06 03/31/08 | SUBTOTAL (Inv Type) 12 TREASURY NOTES | | A 41352 FNMA DISCOUNT NOTES | 07/10/06 01/03/07 | A 41441 FNMA DISCOUNT NOTES | | A 41456 FNMA DISCOUNT NOTES | 09/27/06 02/16/07 | | A 41321 FNMA DISCOUNT NOTES | | A 41460 FNMA DISCOUNT NOTES | | A 41474 FNMA DISCOUNT NOTES | 10/27/06 04/11/07 | A 41469 FEDERAL NATL MTG ASSN DISC N | 10/25/06 04/25/07 |
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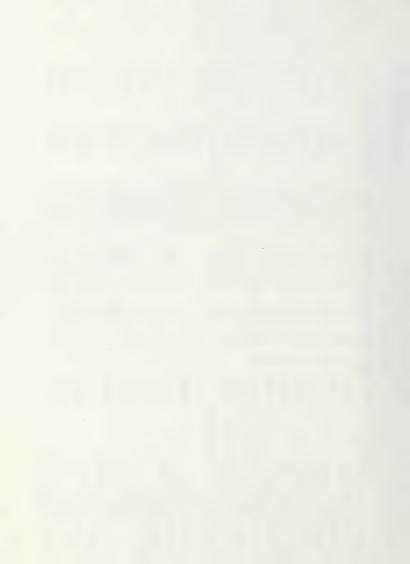
X / COUNTY OF SAN FRANCISCO DANIEL DALY 415-554-4487 INVESTWENT INVENTORY WITH MARKET VALUE CITY/COUNTY OF

M R .

| PAGE: 3 RUN: 12/01/06 08:35:34 | VALUE CURR ACCR INT UNREALIZED GAIN PRICE PRICE SOURCE UNREALIZED LOSS | 000.00 28,222.22 2,444.45 000000 UPRICE | 000.00 207,500.00 IIPRICE -4.500.00 | 217,777.78 | 000000 UPRICE -14,166.67 000.00 206,666.67 | 000000 UPRICE -11,111.11 | | UPRICE | 500.00 29,108.33 5,737.50 1000000 11PRICE | 29, | 000000 UPRICE | UPRICE | 300.00 5,086,052.83 27,171.74 700000 -100,997.23 | | 18,060.00 | 259 | | 125.00 32,218.75 -562.50 | 352.22 310,255.28 1,227.77 | 0000000 | 648,784.73 | | \$37,422.22 SUNGARD | 1,060 | 444444 SUNGARD 105.833.33 | | 979.17 14,250.00 | 233,569.44 | | 083.33 591,500.00 566667 SINGARD 5466.34 |
|--|--|---|-------------------------------------|---------------|---|---|----------------|-------------------|---|---------------|-------------------|-------------------|---|---|-----------------------------------|---------------|-------------------|--|---|----------------|--------------------------|-------------------|--|---------------|--|----------------|------------------|-------------------|----------------|--|
| 4 0 1 | MARKET VALUE MARKET PRICE | 48,930,000.00 | 48,460,000.00 | 24,210,000.00 | 96.8400000000000 48,370,000.00 | 96.740000000000 | 96.65000000000 | 96.650000000000 | 14,500,500.00 | 14,497,500.00 | 34 496 000 000000 | 96.64000000000 | 570,695,300.00 97.88941700000 | | 41,981,905.00 | 12,925,322.22 | 99.42555555556 | 24,806,125.00 99.22450000000 | 79,713,352.22 | 99.64169000000 | 24,899,472.22 | 70 000 000 00 | 99.5404444444 | 49,770,222.22 | 99.5404444444444444444444444444444444444 | 99.43991666667 | 24,859,979.17 | 24.564.375.00 | 98.25750000000 | 49,072,083.33 |
| A N I E L D A L Y 4 I S - S 5 4 - 4 INVESTMENT INVESTMENT WARKET VALUE INVESTMENTS OUTSTANDING AS OF 11/30/06 MAJOR SORT KEY IS ICC# | PAR/SHARES BOOK | 50,000,000.00 | 50,000,000.00 | 25,000,000.00 | 24,006,388.89 | 50.000.000.00 | 47,910,694.44 | 14,467,733.33 | 15,000,000.00 | 15,000,000.00 | 14,463,575.00 | 14,461,495.83 | 583,000,000.00 | | 42,000,000.00 | 13,000,000.00 | 12,664,117.92 | 25,000,000.00 | 80,000,000.00 | 79,402,466.67 | 25,000,000.00 | 24,253,020.83 | 19,468,000.00 | 50,000,000.00 | 18,704,444.44 | 14,811,616.67 | 25,000,000.00 | 25.000.000.00 | 24,337,638.89 | 50,000,000.00 |
| L D A L Y 4 1 NT INVENTORY WITH MARK NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# | CPN RATE YTM TR | 5.0800 | 4.9800 | 4.9000 | 5.1028 | 5.1480 | 5.1137 | 5.1736 | 4.9900 | 4.9900 | 5.1751 | 5.1758 | 5.0356 | 1 | 5.1600 | 5.2550 | 5.3944 | 5.1550 | 5.1736 | 5.2128 | 5.0500 | 5.2055 | 5.4654 | | 5.4410 | | | 5.0200 | | 5.0700 |
| D A L Y ENVENTOR:) OUTSTANI OR SORT F | FUND | 100 | 100 | 100 | 100 | 100 | 000 | 000 | 100 | 100 | 000 | 000 | _ | | 100 | 100 | 000 | 100 | 0 | | 100 | 000 | 000 | 100 | 100 | 000 | 100 | 100 | 000 | 100 |
| L D NT INV NTS OU MAJOR | BANK | 199 | 119 | 13 | 19 | 89 | 8 7 | 87 | 119 | 13 | 8.7 | 87 | 15.94%(M) | | 13 | 13 | 8.7 | 89 | .23 % (M | | 119 | D 0 | 19 | 1.9 | 19 | 4.5 | 1.9 | 1.8 | 4.0 | 119 |
| D A N I E L INVESTMENT INVESTMENT | CUSIP | 313588FB6 | 313588HZ1 | 313588JF3 | 313588JN6 | 313588,TV8 | | 313388018 | 313588JW6 | 313588JX4 | CALCODICE | 213300017 | | | 313385R81 | 313384AK5 | | 313384AZ2 | COAN DISC 2. | | 313397090 | 0000000 | 313396AB9 | 313396AB9 | 3133968.72 | | 313396AJZ | 313396DW0 | | 313396EE9 |
| M R . | DESCRIPTION PURCHASE MATURITY DATE | FEDERAL NATL MTG ASSN DISC N 11/27/06 05/02/07 | 田田 | FN | 09/28/06 07/17/07 FEDERAL NATL MTG ASSN DISC N | 11/01/06 07/24/07 FNMA DISCONT NOTES | | 11/17/06 07/31/07 | FEDERAL NATL MTG ASSN DISC N | 14 | 11/17/06 08/02/07 | 11/17/06 08/03/07 | AL (Inv Type) 41 FNMA DISCOUNT NOTES | | 41507 FEDL HOME LOAN BK CONS DISC | H | 07/11/06 01/10/07 | FEDL HOME LOAN BK CONS DISC 11/22/06 01/24/07 | SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC | | 41320 FMC DISCOUNT NOTES | 05/30/06 12/29/06 | PEDL HOME LLN MTG CORP DISC 07/06/06 01/02/07 | FE | 07/10/06 01/02/07 FMC DISCOUNT NOTES | | FM | TI/27/06 01/09/07 | | FMC DISCOUNT NOTES |
| RPTMKT | INVEST | 41505 | 41483 | 41459 | 41484 | 41457 | | 4 T 4 9 2 | 41493 | 41494 | | # # # | SUBTOTAL | | 41507 | 41363 | | 41499 | SUBTOI | | 41320 | | 41349 | 41357 | 41464 | | 41506 | 41447 | | 41435 |
| 0 | | at. | d, | d | d | d | : , | ď | $p_{k_{i}}^{a}$ | d | , | € | | | rd, | est. | | d, | | | Ø | | ⋖ | d | п | | β_{n}^{d} | d | | d |



| PAGE: 4 | UNREALIZED GAIN UNREALIZED LOSS | | -8,000.00 | 00.00 | | -8,820.00 | -8,722.23 | | -1,973.61 | -33,474.99 | 0 0 | 00.00 | -11,833.34 | -32.500.00 | | -9,750.00 | 8,444.45 | | -1.111.11 | | -738.89 | -1,083.33 | 1 000 23 | | -1,625.00 | -1.472.23 | | -1,800.00 | -2,326.39 | | -9,916.67 | -12,868.05 | -6,812.50 |
|--|---|--------------------------|----------------|---------------|--------------------------|---|---|-----------------------------------|-------------------|---------------|--------------------------|-----------------------------------|-------------------|-----------------------------------|-----------------------------------|-------------------|---|---|---------------------|---------------------|---------------|------------------------------------|----------------------|---------------------|----------------|--------------------------------|---------------|----------------|-----------------------------------|---------------|---------------|-----------------------------------|-----------------------------------|
| PAGE: 4 RUN: 12/01/06 08:35:34 | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | 245,972.22 | SUNGARD | 5,525.00 | 161,850.00 | SUNGARD | S89, 166.67 SUNGARD | 20,457.50 | 345 745 83 | SUNGARD | 337,000.00 | 146,416.67 | SUNGARD | 206,666.67 STINGARD | 58,450.00 | SUNGARD | 5,208,610.28 | | 25,375.00 | 541,041.67 | SUNGARD | SUNGARD | 736,458.33 | 32,562.50 | SUNGARD | 736,458.34 SUNGARD | 582,222.22 | SUNGARD | SUNGARD | 468,090.28 | SUNGARD | 367,270.83 SUNGARD | 261,250.00 SUNGARD |
| 0 4 4 | MARKET VALUE MARKET PRICE | 48,980,000.00 | 97.96000000000 | 38,204,400.00 | 17,625,150.00 | 97.91750000000 | 48,890,097.22 97.7801944444 | 6,800,270.56 | 37 870 776 67 | 97.1045555556 | 29,114,500.00 | 48,503,083.33 | 97.00616666667 | 48,355,500.00 | 29,013,300.00 | 96.71100000000 | 561,347,286.11 97.96636800000 | | 24,882,888.89 | 34,805,302.78 | 99.4437222222 | 99.4290833333 | 49,714,541.67 | 24,857,270.83 | 99.42908333333 | 49,612,069.44 99 2241388889 | 39,683,800.00 | 99.20950000000 | 49,509,597.22 99.0191944444 | 49,385,166.67 | 98.7703333333 | 49,202,180.56 98.40436111111 | 49,202,180.56 |
| COUNTY OF SAN FRANCISC INVESTMENT INVESTMENT OF SAN FRANCISC INVESTMENT INVESTMENTS OUTSTANDING AS OF 1730/06 MAJOR SORT KEY IS ICC# | PAR/SHARES BOOK | 50,000,000.00 | 48,742,027.78 | 39,000,000.00 | 18,000,000.00 | 17,472,120.00 | 48,309,652.78 | 7,000,000.00 | 39 000 000 00 | 37,558,505.83 | 30,000,000.00 | 50,000,000.00 | 48,368,500.00 | 50,000,000.00 | 30,000,000.00 | 28,964,600.00 | 573,000,000.00 556,263,351.39 | | 25,000,000.00 | 35,000,000.00 | 34,265,000.00 | 48,979,166.67 | 50,000,000.00 | 25,000,000.00 | 24,826,333.33 | 50,000,000.00 | 40,000,000.00 | 39,103,377.78 | 49,446,361.11 | 50,000,000.00 | 48,926,993.06 | 48,847,777.78 | 50,000,000.00 |
| T Y O F S A N F L D A L Y 4 1 NT INVENTORY WITH MARK NTS OUTSTANDING AS OF | CPN RATE YTM TR | 5.0600 | | 5.1000 | | | 5.2267 | | 5.1712 | | 5.0550 | | | 4.9600 | | | 5.0661 | 1 | 5.2200 | | 5.3626 | | 5.2500 | | | 5.2500 | | | 5.2450 | | | 5.1850 | |
| O F A L Y TENTOR | FUND | 100 | 000 | 100 | 100 | 000 | 000 | 100 | 000 | 000 | 100 | 100 | 000 | 100 | 100 | 000 | _ | | 100 | 100 | 000 | 000 | 100 | 100 | 000 | 100 | 100 | 000 | 000 | 100 | 000 | 100 | 100 |
| T Y L D MT INV MTS OU | BANK | 139 | 8.7 | 19 | 19 | 40 | 4 E | 1.9 | 0 4 | 40 | 13 | 13 | 8.7 | 19 | 13 | 8.7 | 15.68%(M) | | 119 | 13 | 46 | 40 | 13 | 1.9 | 46 | 6 4 | 13 | 46 | 1.9 0.4 | 1.9 | 4.0 | 1.9 | 1.9 |
| TY / COUNTY OF DANIEL DALY INVESTMENT INVESTMENTS MAJOR SORT KI | CUSIP | 313396ET6 | | 313396ET6 | 313396EW9 | 000000000000000000000000000000000000000 | 313396FG3 | 313396HE6 | 212396000 | | 313396HM8 | 313396HQ9 | | 313396JM6 | 313396JM6 | | | | 90485LN20 | 90485LN87 | OCKEROSO | OCCUPANGO | 0660P1N98 | 90485LN95 | | 0660P1NP2 | 90485LNQ7 | 1 | 0660P1P62 | 0660P1PP0 | | 066021Q18 | 0660P1QL8 |
| M R . | INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | 41475 FMC DISCOUNT NOTES | | 41508 FMC | 41453 FMC DISCOUNT NOTES | | 41436 FMC DISCOUNT NOTES 09/08/06 05/07/07 | 41489 FEDL HOME LLN MTG CORP DISC | 11/10/06 06/22/07 | | 41438 FMC DISCOUNT NOTES | 41490 FEDL HOME LLN MTG CORP DISC | 11/10/06 07/02/07 | 41485 FEDL HOME LLN MTG CORP DISC | 41496 FEDL HOME LLN MTG CORP DISC | 11/17/06 07/23/07 | SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES | | 41502 UNION BANK CP | 41418 UNION BANK CP | | 41420 BOFA CF 08/22/06 01/09/07 | | 41500 UNION BANK CP | | 41422 BOFA CP | | | 41501 BOA CP 11/22/06 02/06/07 | | | 41463 BOA CP L0/11/06 03/20/07 | 41472 BOA CP 10/26/06 03/20/07 |
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| | | PAGE: 5 | RUN: 12/01/06 08:35:34 | |
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| CITA/COONIA OF SAN FRANCISCO | MR. DANIEL DALY 415-554-4487 | INVESTMENT INVENTORY WITH MARKET VALUE | | INVESTMENTS OUTSTANDING AS OF 11/30/06 |
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RUN: 12/01/06 08:35:34 PAGE:

| CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | -183,680.56 | .00 | 4,873,329.89 -836,497.33 |
|---|---|--|--|
| | 4,816,319.44 763.89 96.32638888889 SUNGARD | 5.4500 10.000,000.00 9,678,926.38 1,513.89 5.4500 10,000,000,00 96.78926400000 | 3620200000.00 3579167151.89 29,918,584.55 3556812738.44 98.8665590000 |
| MARKET VALUE MARKET PRICE | | 5.4500 10,000,000.00 9,678,926.38 5.4500 10,000,000.00 96.78926400000 | 3620200000.00 3579167151.89 3556812738.44 98.8665590000 |
| PAR/SHARES BOOK | 5,000,000.00 | 10,000,000.00 | |
| FUND CPN RATE SAFE YTM TR | 100 5.5000 | 5.4500 | 4.8084 |
| BROK S | 119 | .27% (M) | |
| P | A 41419 CTITBARK TIME DEPOSIT 19 100 5.5000 5,000,000.00 08/09/05 08/08/07 48 000 5.5000 5,000,000.00 | SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M | GRAND TOTAL |
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| PAGE: 1 RUN: 12/01/06 08:35:31 | BOOK VALUE | 29,262,041,67 24,566,000,00 48,756,000,00 19,520,133,33 47,848,945,56 48,780,347,22 4,8780,347,22 4,8780,444,44 | 257,854,392.49 | 49,304 5593.75 49,304,687.50 49,306,640.63 49,306,640.63 44,646,484.38 44,604,492.19 44,604,492.19 | 12, 980.0 50 14, 9 | 48,697,083.33 12,770,200.45 24,901,021,28 49,009,083.33 |
|---|---------------------------------|---|---------------------------------------|--|--|---|
| RUN: 12 | PAR VALUE SHARES | 30,000,000.00 25,000,000.00 20,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 5,000,000.00 | 264,000,000.00 | 55, 000, 000. 00 50, 000, 000. 00 50, 000, 000. 00 50, 000, 000. 00 25, 000, 000. 00 45, 000, 000. 00 45, 000, 000. 00 | 25, 000, 000, 000, 000, 000, 000, 000, 0 | 50,000,000.00 13,000,000.00 25,000,000.00 50,000,000.00 |
| 4 4 8 7 | BOOK | 97.540 97.540 97.577 97.651 97.651 97.561 | 97.672 | 98.617 98.609 98.609 98.613 98.613 99.121 99.121 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 97.394 98.232 98.004 98.018 |
| 554 - 0RY 30/06 | TRDNG | 5 100 5 | 4.998 | 4 4 8 8 8 4 4 8 8 8 8 4 8 8 8 8 8 8 8 8 | 4 4 6111 4 4 4 716 7 16 6 7 7 7 16 7 16 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 | 5.442 5.224 5.163 5.162 |
| S A N | CUPN | 4 4 4 4 4 4 4 4 4 4 6 1 1 1 1 1 1 1 1 1 | 4.882 | 3.000 3.000 3.000 3.125 3.500 3.500 | 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 | 5.132 5.060 5.060 |
| A N V E AS OF ICC IS ICC | SAF/ PURP | 000000000000000000000000000000000000000 | | 000000000000000000000000000000000000000 | | 0000 |
| L D A L Y T M E N T NTS OUTSTANDI MAJOR SORT KE | MATURITY PURCHASE (TICKER) DATE | 02/08/07 08/14/06 03/01/07 10/26/06 03/05/07 09/11/06 03/15/07 09/19/06 03/22/07 09/27/06 04/05/07 10/05/06 04/05/07 10/05/06 | 7.25%(C) | 12/31/06 03/29/06 12/31/06 03/29/06 12/31/06 03/29/06 12/31/06 03/29/06 01/31/07 01/31/06 05/31/07 11/01/06 06/31/07 11/01/06 | 01/30/07 02/08/08/08/08/08/08/08/08/08/08/08/08/08/ | 01/03/07 07/10/06 01/22/07 09/20/06 02/16/07 09/27/06 02/16/07 09/28/06 |
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| (SIRPT) | INVSMT NO. DESCRIPTION | A 41409 TREASURY BILLS A 4137 TREASURY BILLS A 4137 TREASURY BILLS A 4157 TREASURY BILLS | SUBTOTAL (Inv Type) 11 TREASURY BILLS | A 41199 T NOTE (98.20) A 41199 T NOTE (98.20) A 41199 T NOTE (98.20) A 41200 T NOTE (98.20) A 41201 T NOTE (98.20) A 41201 T NOTE (98.19) A 41301 T NOTE (98.19) A 41301 T NOTE (99.41) A 41362 T NOTE (99.41) | T NOTE | A 41352 FWMA DISCOUNT NOTES A 41441 FWMA DISCOUNT NOTES A 41446 FWMA DISCOUNT NOTES A 41458 FWMA DISCOUNT NOTES |



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PAGE:

PAGE: 2 RUN: 12/01/06 08:35:31 INVESTMENTS OUTSTANDING AS OF 11/30/06
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

| MAYUNGATY PRECLAMES RAPA (TICKER) DATE PURP. (MAYER) DATE PURP. (MAYER |
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SUBTOTAL (Inv

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(SIRPT)

| PAGE: 3 | RUN: 12/01/06 08:35:31 | | | |
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| MR. DANIEL DALY 415-554-4487 | INVESTMENT INV | INVESTMENTS OUTSTANDING AS OF 11/30/06 | MAJOR SORT KEY IS ICC# | SETTLEMENT DATE BASIS |

| BOOK VALUE | 34.265.000.00 | 40 070 166 67 | 10.001,010,00 | 48, 979, 166.67 | 24,826,333.33 | 48,877,083.33 | 39,103,377.78 | 49,446,361.11 | 48,926,993.06 | 48,847,777.78 | 48,947,743.06 | 49,143,680.56 | 49,136,423.61 | 48,850,562.50 | 48,902,222.22 | 48,902,222.22 | 48,712,500.00 | | 759,705,238.90 | | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 25,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 375,000,000.00 | 000 | 100,000.00 | 200,000.00 | 5,000,000.00 | 10,000,000.00 |
|----------------------|---------------|---------------|---------------|-----------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|-------------------|---------|--|---|-------------------|-------------------|---------------|---------------|-----------------------|-------------------|---------------|---------------|--|-----|--|--------------|--|---------------|
| PAR VALUE SHARES | 35.000.000.00 | 00 000 000 | 00.000,000,00 | 50,000,000.00 | 25,000,000.00 | 50,000,000.00 | 40,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | | 775,000,000.00 | | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 25,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 375,000,000.00 | 000 | 100,000.00 | 200,000.00 | 5,000,000.00 | 10,000,000.00 |
| G BOOK D PRICE | 3 97.900 | | | | | 1 97.754 | 0 97.758 | 4 98.893 | 9 97.854 | 94.696 | 7 97.895 | 6 98.287 | 7 98.273 | | | 7 97.804 | 6 97.425 | | 3 98.026 | | 0 100.000 | 0 100.000 | 0 100.000 | 5 100.000 | 0 100.000 | 0 100.000 | 0 000.000 | 0 100.000 | 5 100.000 | 0 | 4.500 100.000 | 5 100.000 | 5.500 100.000 | 5.450 100.000 |
| TRDNG | 5.363 | 200 | 0 0 | 5.359 | 5.246 | 5.371 | 5.360 | 5.304 | 5.299 | 5.307 | 5.337 | 5,316 | 5.317 | 5.327 | 5.317 | 5.317 | 5.286 | 1 1 1 1 | 5.323 | 1 | 5.360 | 5.340 | 5.340 | 5.315 | 5.300 | 5.300 | 5.320 | 5.320 | 5.325 | | 4.500 | 5,065 | 5.400 | 5.45 |
| CUPN | 5.250 | 0 10 0 | 0.200 | 5.250 | 5.210 | 5.250 | 5.240 | 5.245 | 5.185 | 5.185 | 5.225 | 5.225 | 5.225 | 5.205 | 5.200 | 5.200 | 5.150 | 1 | 5.218 | 1 | 5.360 | 5.340 | 5.340 | 5.315 | 5,300 | 5,300 | 5.320 | 5.320 | 5.325 | | 4.500 | 5.065 | 5.400 | 5.450 |
| SAF/ PURP | 000 | 000 | 0 1 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | | | | 000 | 000 | 000 | 000 | 000 | 000 | 000 | 000 | | | 000 | | 000 | |
| PURCHASE | 08/17/06 | | | | | 08/22/06 | 08/23/06 | 11/22/06 | 09/21/06 | 10/11/06 | 10/26/06 | 11/24/06 | 11/24/06 | 10/26/06 | 11/16/06 | 11/11/06 | 05/01/07 11/02/06 | | ; & (C) | | 01/23/07 08/22/06 | 02/06/07 09/20/06 | 09/20/06 | 10/11/06 | 100 03/06/07 10/31/06 | 03/06/07 10/31/06 | 11/08/06 | | 1% (C) | | 100 07/16/07 07/16/06 100 11/02/07 11/02/06 | 01% (C) | 100 06/06/07 06/07/06 100 08/08/07 08/09/06 | .28%(C) |
| MATURITY (TICKER) | 01/08/07 | | | | | | 01/24/07 | 02/06/07 | 02/23/07 | 03/20/07 | 03/20/07 | 03/22/07 | 03/23/07 | 04/03/07 | 04/11/07 | 04/18/07 | | | 21.36%(C) | | 01/23/07 | 02/06/07 | 02/20/07 | 03/06/07 | 03/06/07 | 03/06/0 | 04/03/07 | | 10.54%(C) | | 11/02/07 | .00 | 70/90/90 | |
| FUND NO. | 100 | 0 0 | TOOT | T00 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | | | | 100 | 100 | 100 | 100 | 100 | 100 | 1.00 | 10.0 | | | 100 | | 100 | MONTH |
| CUSIP | 90485T,N87 | O COLUMNO | COOLLINGS | 0660PIN98 | 90485LN95 | 0660PINP2 | 90485LNQ7 | 0660P1P62 | 0660P1PP0 | 0660P1QL8 | 0660P1QL8 | 0660P1QN4 | 0660P10P9 | 0660P1R37 | 0660P1RH6 | 0660P1RJ2 | 90485LS17 | | PAPER DISC | | OGOSOGVRB | 06050GWT3 | 06050GWU0 | 06050GXP0 | 06050GXU9 | 06050GXU9 | 06050GYD6 | 06050GYE4 | C.D. 'S | | | TIME DEPOSIT | | IME DEPOSIT |
| DESCRIPTION | THE PARK OF | DOLL OF | BOFA | | UNION BANK CP | BOFA CP | UNION BANK CP | BOA CP | BOA CP | | BOA | BOA | | BOA | BOA CP | BOA CP | UNION BANK CP | | SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC | | BORR CD | 2000 | ROB | ROB | ROA | TO CH | | BOA | SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S | | 41499 MISSION BANK CD | U | CITI BANK TIME DEPOSIT | |
| INVSMT NO. | 43430 | 00011 | 4 T 4 Z 0 | 41421 | A 41500 1 | A 41422 | 41425 | 41501 | 41455 | 41463 | 41472 | 41503 | 41504 | 41473 | | A 41497 | | | SUBTOTAL | | ACATA | 41442 | 41442 | 41467 | | 41479 | 41407 | 41488 | SUBTOTAL | | A 41498 | SUBTOTAL | A 41330 A 41419 | SUBTOTAL |



| | | PAGE: 4 | RUN: 12/01/06 08:35:31 | BOOK VALUE | 4.00 1. |
|----------------------|----------------------------|-----------------|---|--|--|
| | | | RUN: 1. | CUPN TRDNG BOOK PAR VALUE RATE YIELD PRICE SHARES | 1 1 1 1 1 1 1 1 1 1 |
| | 000 | 4 4 8 7 | | BOOK | 98.249 |
| | NCIS | 5 4 - | R Y /06 | TRDNG | 5.125 |
| | FRA | 15-5 | N T O F 11/30 C# | CUPN | 4.808 |
| | CITY/COUNTY OF SAN FRANCIS | ALY 415-554-448 | INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 11/30/06 SETTLEMENT DATE BASIS | FUND MATURITY PURCHASE SAF/ CUPN NO. (TICKER) DATE PURP RATE | OTALS FIXED |
| | UNTY | DANIEL DALY | ESTMES STMENTS OUT MAJOR (| MATURITY (TICKER) | REPORT TOTALS ASSETS |
| | x / c o | DAN | I N V INVE | FUND NO. | |
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| PAGE: 1 | RUN: 12/01/06 08:35:31 | BOOK VALUE | | | 100,000.00 | 200,000.00 | | 200,000.00 |
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| | RUN: 1 | PAR VALUE SHARES | | | 100,000.00 | 200,000.00 | | 200,000.00 |
| 4 4 8 7 | | BOOK | | 100.000 | 100.000 | 5.065 5.065 100.000 | | 5.065 5.065 100.000 |
| 5 4 - | R Y /06 | TRDNG | 1 1 1 1 1 1 | 5.630 | 4.500 | 5.065 | | 5.065 |
| 15-5 | N T O | CUPN | 1 | 5.630 | 4.500 | 5.065 | 12 12 12 12 12 | 5.065 |
| 4 | T M E N T I N V E N NTS OUTSTANDING AS OF MAJOR SORT KEY IS BANK SETTLEMENT DATE BASIS | E SAF/ PURP | | 000 9 | 0000 9 | | | FIXED |
| ALY | TSTANDI SORT KE | PURCHASE DATE | | 0/116/0 | 11/02/0 | (C) | OTALS | Die |
| MR. DANIEL DALY 415-554-4487 | INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 11/30/06 MAJOR SORT REY IS BANK SETTLEMENT DATE BASIS | FUND MATURITY PURCHASE SAF/ NO. (TICKER) DATE PURP | | 100 07/16/07 07/16/06 000 5.630 5.630 100.000 | 100 11/02/07 11/02/06 000 4.500 4.500 100.000 | 100.00%(C) | REPORT TOTALS | ASSETS |
| DANI | INVES | FUND NO. | 1 1 1 1 1 | 100 | 100 | | | |
| M R . | | CUSIP | | | | | | |
| | | DESCRIPTION | | A 41369 MISSION BANK CD | 41498 MISSION AREA CR UNION | SUBTOTAL (Bank) 19 BANK OF NEW YORK | | |
| | (SIRPT) | INVSMT NO. | | A 4136 | A 41498 | SUBTOTAL | | |

CITY/COUNTY OF SAN FRANCISCO



SAN FRANCISCO CITY/COUNTY OF MR. DANIEL DALY



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15-554-448 DETAIL TRANSACTION REPORT - FIXED INCOME TO 11/30/06 SETTLEMENT DATE BASIS DANIEL DALY 11/01/06 MR.

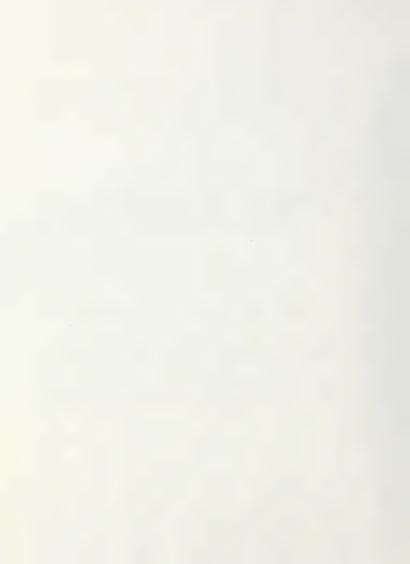
* ACTIVE TRANSACTIONS *

ANI USER 41484

Lom

RUN: 12/01/06 08:35:30

(GAIN) /LOSS SETTLEMENT -45,267,197.11 787,500.00 -48,257,000.00 -48,174,444.44 -48,181,333.33 -48,712,500.00 -6,781,786.67 48,368,500.00 -48,902,222.22 -14,467,733.33 -14,463,575.00 -28,964,600.00 -48,902,222.22 PREM / (DISC) AMORT/(ACCRET) -124,795.08 BOOK VALUE 45,267,197.11 -662,704.92 -1,825,555.56 14,467,733.33 -536,425.00 -538,504.17 28,964,600.00 24,774,468.75 -1,743,000.00 48,174,444.44 48,181,333.33 -1,818,666.67 48,712,500.00 -1,287,500.00 50,000,000.00 6,781,786.67 48,368,500.00 -1,631,500.00 48,902,222.22 -1,097,777.78 -532,266,67 14,465,654.17 -534,345.83 14,463,575.00 14,461,495.83 -1,035,400.00 PAR VALUE ORIGINAL FACE 45,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50.000.000.00 7,000,000.00 50,000,000.00 15,000,000.00 15,000,000.00 POOLED FUNDS .150 .020 200 .980 160 096 148 096 5.320 5.320 5.010 .171 189 .200 174 980 990 990 304 5.054 5,054 TXN COUPON TYP YIELD PURC INTR 11/07/06 PURC 11/07/06 PURC PURC PURC 11/16/06 PURC PURC PURC PURC 10/31/06 PURC 10/31/06 PURC 10/31/06 PURC PURC 11/16/06 PURC 11/01/06 11/10/06 11/09/06 11/14/06 90/91/11 11/16/06 10/31/06 11/30/06 11/11/06 11/14/06 11/01/06 11/01/06 90/10/11 11/02/06 11/08/06 11/08/06 11/16/06 11/11/06 11/11/06 11/11/06 11/11/06 11/11/06 11/22/06 11/01/06 11/30/06 11/10/06 TRADE/ SETTLE BANK BROK MATURITY 05/31/07 90/90/11 04/03/07 11/11/06 11/11/06 04/18/07 11/11/06 11/27/06 11/30/06 11/30/06 07/11/07 11/06/06 07/24/07 11/06/06 11/06/06 11/06/06 11/11/06 04/17/07 11/11/06 11/11/06 04/17/07 08/01/01 11/11/06 11/17/06 11/17/06 11/17/06 /ENTRY 40 CASH DATE 68 0.0 40 87 40 8.7 13 13 41485 FEDL HOME LLN MTG CORP 41489 FEDL HOME LLN MTG CORP MTG CORP 41496 FEDL HOME LLN MTG CORP FEDERAL NATL MTG ASSN FEDERAL NATL MTG ASSN 41493 FEDERAL NATL MTG ASSN 41494 FEDERAL NATL MTG ASSN 41495 FEDERAL NATL MTG ASSN 41492 FNMA DISCOUNT NOTES BK DESCRIPTION/POOL# LOAN 41490 FEDL HOME LLN T NOTE (99.41) 41502 UNION BANK CP 41486 UNION BANK CP 41500 UNION BANK 41499 FEDL HOME ď 41488 BOA CD 41497 BOA CP MEMO 41487 BOA 41491 BOA



FRANCISCO SAN O E CITY/COUNTY

DETAIL TRANSACTION REPORT - FIXED INCOME 11/01/06 TO 11/30/06 DANIEL DALY MR.

PAGE: 3 RUN: 12/01/06 08:35:30 (GAIN) /LOSS SETTLEMENT -49,136,423.61 -48,899,333.33 -41,963,880.00 -38,198,875.00 -24,846,812.50 PREM / (DISC) AMORT/ (ACCRET) -153,187.50 41,963,880.00 -36,120.00 BOOK VALUE 49,136,423.61 -863,576.39 -1,100,666.67 24,846,812.50 38,198,875.00 ORIGINAL FACE 39,000,000.00 PAR VALUE 50,000,000.00 50,000,000.00 25,000,000.00 42,000,000.00 POOLED FUNDS SETTLEMENT DATE BASIS 5.207 5.225 5.317 5.080 5.194 5.130 5.162 5.160 5,164 TXN COUPON TYP YIELD 11/22/06 PURC 11/27/06 PURC PURC 40 12/04/06 11/27/06 PURC 87 04/24/07 11/27/06 PURC 87 01/09/07 11/27/06 11/27/06 11/24/06 89 05/02/07 11/27/06 11/27/06 11/28/06 11/27/06 11/27/06 11/27/06 11/27/06 11/27/06 11/30/06 100 BANK BROK MATURITY TRADE/ SETTLE FUND: 40 03/23/07 CASH DATE /ENTRY 1.9 41507 FEDL HOME LOAN BK CONS 41505 FEDERAL NATL MTG ASSN 41506 FMC DISCOUNT NOTES DESCRIPTION/POOL# * ACTIVE TRANSACTIONS * 41504 BOA CP MEMO 41508 FMC

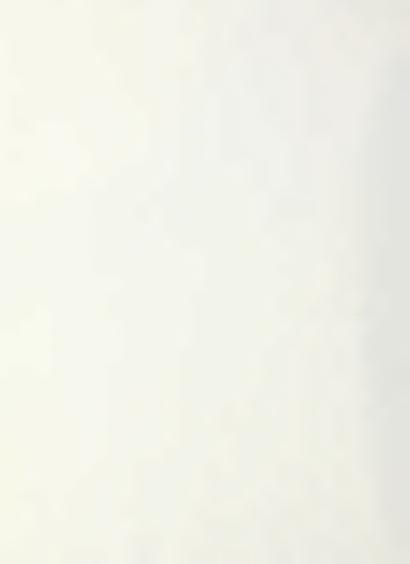
INV # USER



CITY/COUNTY OF SAN FRANCISCO

| PAG RUN: 12/01/06 0 | SETTI |
|---|---|
| RUN: 12, | (GAIN)/ LOSS |
| 8 7 | (INTEREST) |
| R. DANIEL DALY 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME REPORT 011/30/06 TO 11/30/06 REPORT GRAD TOTALS ASSETS | E BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) |
| A N I E. D A LY DETAIL TRANSACTION REPORT - FIXED INCOME 11/01/06 TO 11/130/06 REPORT GRAND TOTALS | PREMIUM/ (DISCOUNT) |
| I E L D A I IL TRANSACTION 11/01/06 REPORT G | BOOK VALUE |
| MR. DAN | PAR PAR ORIGINAL FACE TYPE/ WEIGHTED TYN# YIELD PAR VALUE |
| CTIONS * | PAR TYPE/ WEIGHTED TXN# YIELD PAR VALUE |
| * ACTIVE TRANSACTIONS | PAR WEIGHTED YIELD |
| * ACT | TYPE/ TXN# |

| PAGE: 4 RUN: 12/01/06 08:35:30 | (GALN) / SETTLEMENT | -999,732,254.62 | -6,494.79 139,290,023.78 | | 763,042,131.94 |
|---|---|-----------------------------|--------------------------|---------------|---------------------|
| | PREMIUM/ AMORTIZATION/ (GAIN)/ (DISCOUNT) (ACCRETION) (INTEREST) LOSS | | -210,814.31 | -674,590.16 | -9,489,784.72 |
| XED INCOME | AMORTIZATION/ (ACCRETION) | | | | , |
| ANSACTION REPORT - FI 11/01/06 TO 11/30/06 REPORT GRAND TOTALS ASSETS | PREMIUM/ (DISCOUNT) | -18267745.38 | 927,285.32 | | |
| DETAIL TRANSACTION REPORT - FIXED INCOME 11/01/06 TO 11/30/06 REPORT GRAND TOTALS ASSETS | BOOK VALUE | 999,732,254.62 -18267745.38 | -139072714.68 | -1,325,409.84 | -757776173.61 |
| DETA | ORIGINAL FACE VALUE | 01 | | | |
| CTIONS * | PAR VALUE | 5.221 1018000000.00 | SALE 5.054 -14000000.00 | | 5.276 -762000000.00 |
| * ACTIVE TRANSACTIONS | PAR WEIGHTED YIELD | | 5.054 | 4.973 | 3) 5.276 16) |
| * ACT | TYPE/ TXN# | PURC | SALE | INTR | MAT |



FRANCISCO SAN DANIEL DALY CITY/COUNTY OF

PAGE: 5 RUN: 12/01/06 08:35:30 (GAIN) /LOSS 22,500.00 22,916.67 -275.00 -22,500.00 -22,916.67 (INTEREST) PREM / (DISC) AMORT/ (ACCRET) BOOK VALUE -100,000.00 100,000.00 DETAIL TRANSACTION REPORT - FIXED INCOME ORIGINAL FACE PAR VALUE -100,000.00 100,000.00 POOLED FUNDS 11/01/06 TO 11/30/06 SETTLEMENT DATE BASIS 4.500 3.000 5.500 5.400 5.400 5.500 TXN COUPON TYP YIELD 11/30/06 11/30/06 11/30/06 19 62 11/02/07 11/02/06 PURC 11/27/06 11/02/06 11/30/06 11/02/06 06/06/07 11/30/06 INTR 08/08/07 11/30/06 INTR 62 11/02/06 11/02/06 MAT 19 06/06/07 11/30/06 11/30/06 11/30/06 11/30/06 SETTLE BANK BROK MATURITY TRADE/ FUND: 10/90/90 CASH DATE /ENTRY M R . 13 41330 CITI BANK TIME DEPOSIT 41419 CITIBANK TIME DEPOSIT 41498 MISSION AREA CR UNION 40973 MISSION AREA FED CR DESCRIPTION/POOL# * ACTIVE TRANSACTIONS * MEMO

ENV # USER

tom tom -100,000,00



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| PAGE: 6 | RUN: 12/01/06 08:35:30 | | SETTLEMENT | -100,000.00 | | 100,275.00 |
|--|---|------------------------|--|-------------|------------|--------------|
| DETAIL TRANSACTION REPORT - FIXED INCOME | 11/01/06 TO 11/30/06 RUN: 12 REPORT GRAND TOTALS ASSETS | (GAIN)/ | LOSS | | | |
| | | | (INTEREST) | | -45,416.67 | -275.00 |
| | | PREMIUM/ AMORTIZATION/ | (DISCOUNT) (ACCRETION) | | | |
| | | PREMIUM/ | (DISCOUNT) | | | |
| | 11/01/06 REPORT G | ACS. | BOOK VALUE | 100,000.00 | | -100,000.00- |
| | | ORIGINAL FACE | VALUE BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) LOSS SETTLEMENT | | | |
| * ACTIVE TRANSACTIONS * | | | TXN# YIELD PAR VALUE | 100,000.00 | | -100,000.00 |
| | | PAR YPE/ WEIGHTED | YIELD | PURC 4.500 | INTR 5.450 | 3,000 |
| | | TYPE/ | TXN# | PURC | INTR | MAT |



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P Daily CHIEF INVESTMENT OFFICER

January 5, 2007

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to December 31, 2006:

| | Pooled | All |
|--------------------------|--------------|--------------|
| Interest Received | \$75,745,304 | \$75,745,304 |
| Total Net Earnings | \$92,227,551 | \$92,227,551 |
| Earned Income Yield | 5.173% | 5.173% |
| Average Age of Portfolio | 145 Days | 145 Days |

Total cost of the securities on hand December 31, 2006 was 53,530,082,119 with a market value of \$33,555,992,371 plus fixed assets accrued interests of \$12,294,084. The earned income yield for the month of December 2006 is 5.190%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of December 31, 2006. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

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(FS/ERNFS)

C 0 4 8 7 S 4 C I S A N F R A N 4 1 5 - 5 5 CITY/COUNTY OF MR. DANIEL DALY

Ŋ PORTFOLIO STATISTIC 12/01/06 THROUGH 12/31/06

PAGE: 1 RUN: 01/03/07 07:48:28

ALL FUNDS

| | ASSETS | ASSETS LIABILITIES | ASSETS ASSETS | ASSETS LIABILITIES | TOTAL |
|--|------------------|--------------------|---------------|--------------------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 11,144,666.71 | 00. | 49,106.84 | N/A | 11,193,773.55 |
| TOTAL NET EARNINGS THIS PERIOD: | 16,448,995.21 | 00. | 47,802.87 | N/A | 16,496,798.08 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,732,592,989.47 | 00. | 10,200,000.00 | N/A | N/A 3,742,792,989.47 |
| EARNED INCOME YIELD THIS PERIOD: | 5.189 | 000. | 5.518 | N/A | 5.190 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,519,882,118.45 | 00. | 10,200,000.00 | N/A | N/A 3,530,082,118.45 |
| CURRENT AMORTIZED BOOK VALUE: | 3,521,327,304.50 | 00. | 10,200,000.00 | N/A | N/A 3,531,527,304.50 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.219 | 000. | 5.518 | N/A | 5.220 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 145.36 | 00. | 189.74 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 145,36 | 00. | 189.74 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.190 |



(FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

7

PORTFOLIO STATISTICS 7/01/06 THROUGH 12/31/06

PAGE: 1 RUN: 01/03/07 10:59:02

ALL FUNDS

| | ASSETS LIABILITIES ASSETS | CURITIES | ASSETS LIME DEPOSITS | POSITS | TOTAL |
|--|---------------------------|----------|----------------------|--------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 75,492,728.20 | 00. | 252,575.42 | N/A | 75,745,303.62 |
| TOTAL NET EARNINGS THIS PERIOD: | 91,974,202.16 | 00. | 253,348.56 | N/A | 92,227,550.72 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,527,184,281.98 | 00. | 9,140,217.39 | N/A | N/A 3,536,324,499.37 |
| EARNED INCOME YIELD THIS PERIOD: | 5.173 | 000. | 5.498 | N/A | 5.173 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,519,882,118.45 | 00. | 10,200,000.00 | N/A | 3,530,082,118.45 |
| CURRENT AMORTIZED BOOK VALUE: | 3,521,327,304.50 | 00. | 10,200,000.00 | N/A | 3,531,527,304.50 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.216 | 000. | 5.518 | N/A | 5.217 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 145.36 | 00. | 189.74 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 145.36 | 00. | 189.74 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.173 |



(FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

7

PORTFOLIO STATISTICS 7/01/06 THROUGH 12/31/06

PAGE: 1 RUN: 01/03/07 10:59:01

POOLED FUNDS

ID: 100 POOLED FUNDS

| | ASSETS LIABILITIES | CURITIES | TIME DEPOSITSASSETS LIABILITIES | SPOSITS LIABILITIES | TOTAL |
|--|--------------------|----------|---------------------------------|------------------------|----------------------|
| TOTAL INCOME RECEIVED IN THIS PERIOD: | 75,492,728.20 | 00. | 252,575.42 | N/A | 75,745,303.62 |
| TOTAL NET EARNINGS THIS PERIOD: | 91,974,202.16 | 00. | 253,348.56 | N/A | 92,227,550.72 |
| AVERAGE DAILY PORTFOLIO BALANCE: | 3,527,184,281.98 | 00. | 9,140,217.39 | N/A | N/A 3,536,324,499.37 |
| EARNED INCOME YIELD THIS PERIOD: | 5.173 | 000. | 5.498 | N/A | 5.173 |
| END OF PERIOD PORTFOLIO BALANCE: | 3,519,882,118.45 | 00. | 10,200,000.00 | N/A | N/A 3,530,082,118.45 |
| CURRENT AMORTIZED BOOK VALUE: | 3,521,327,304.50 | 00. | 10,200,000.00 | N/A | N/A 3,531,527,304.50 |
| WEIGHTED AVERAGE YIELD AT END OF PERIOD: | 5.216 | 000. | 5.518 | N/A | 5.217 |
| WEIGHTED AVERAGE DAYS TO MATURITY: | 145.36 | 00. | 189.74 | N/A | N/A |
| WEIGHTED AVERAGE DAYS TO CALL: | 145.36 | 00. | 189.74 | N/A | N/A |
| NET PORTFOLIO YIELD, 365-DAY BASIS: | | | | | 5.173 |



| | | RUN: 01/03/07 11:02:54 | BOOK VALUE | 151,452,001.38 | 706,671,352.87 | 565,683,072.66 | 146,155,649.86 | 614,597,920.83 | 910,322,120.85 | 425,000,000.00 | 200,000.00 |
|------|-------|--|---------------------|------------------------------|------------------------------|-----------------------------------|--|-----------------------------|--------------------------|----------------------------|-------------------------------------|
| 100 | PAGE: | 7 11 | BOOK VALUE | ,452, | ,671, | ,683, | ,155, | ,597, | ,322, | ,000, | 200, |
| | | 1/03/0 | BO | 151 | 706 | 296 | 146 | 614 | 910 | 425 | |
| | | ON: O | pa . | 00.00 | 0.00 | 0.00 | 0.00 | 00.00 | 0.000 | 00.00 | 0.00 |
| | | P4 | PAR VALUE SHARES | 155,000,000.00 | 710,000,000.00 | 583,000,000.00 | 148,000,000.00 | 633,000,000.00 | 928,000,000.00 | 425,000,000.00 | 200,000.00 |
| | | | PAI | 155, | 710, | 583, | 148, | 633, | 928, | 425, | |
| | | | BOOK | 711 | 531 | 97.030 | 98.754 | 97.093 | 960 | 000 | 000 |
| 8 00 | 4 | | 1 | 97.711 | 99.531 | | | . 97. | 98 | 5.320 100.000 | 5.065 100.000 |
| NCH | 4 | R Y /06 | TRDNG | 5.020 | 4.807 | 5.189 | 5.210 | 5.211 | 5.314 | | 5.065 |
| FRA | 1 5 | T 0 | CUPN | 4.905 5.020 | 4.244 4.807 | 5.036 | 5.145 | 5.060 5.211 | 5.212 5.314 98.095 | 5.320 | 5.065 |
| ANA | 4 1 | T M E N T I N V E N NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS | | | , | | | | | | |
| τΩ . | × | I N NDING KEY I DATE | | | | | | | | | |
| 0 1 | DAL | UTSTA SORT EMENT | | 4.29%(C) | (C) | (C) | 4.14%(C) | (C) | (C) | (C) | .01%(C) |
| T | ELL | ENTS C MAJOR SETTI | | 4.2 | 20.02%(C) | 16.02%(C) | 4.14 | 17.41%(C) | 25.79%(C) | 12.04%(C) | .0 |
| COUN | DANIE | I N V E S.T M INVESTMENTS C MAJOR | | | | | | | | | |
| per. | D A | T F | | | | | D) | | | | |
| | M R . | | | | | | C NOTE | | | | |
| | 1 | | | | | TES | N DIS | ES | DISC | 70 | TISOGS |
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| | | | NO | URY B | URY N | DISCO | AL HO | ISCOU | RCIAL | TABLE | TIC I |
| | | | SUMMARY DESCRIPTION | (Inv Type) 11 TREASURY BILLS | (Inv Type) 12 TREASURY NOTES | (Inv Type) 41 FNMA DISCOUNT NOTES | (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES | Type) 44 FMC DISCOUNT NOTES | 81 COMMERCIAL PAPER DISC | Type) 91 NEGOTIABLE C.D.'S | (Inv Type) 1010 PUBLIC TIME DEPOSIT |
| | | | Y DESC | e) 11 | e) 12 | e) 41 | e) 43 | e) 44 | e) 81 | e) 91 | e) 10 |
| | | PT) | DMMAR | 7 Type | v Type | v Type | v Type | v Type | (Inv Type) | v Typ | v Typ |
| 1 | | (SIRPT) | St | (In | (In | (In | (In: | (Inv | (In | (Inv | (In |

4.961 5.159 98.271 3,592,200,000.00 3,530,082,118.45

5.450 5.450 100.000

FIXED

.28%(C) REPORT TOTALS ASSETS

(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY

STREET, STREET 10,000,000.00

10,000,000.00



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVESTMENT MARKET VALUE

| 90 |
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| 12/31/ |
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| IG AS |
| OUTSTANDING |
| INVESTMENTS |
| |

(RPTMKT)

PAGE: 1 RUN: 01/03/07 11:02:57

| | | INVESTME | NTS OU MAJOR | SORT F | NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# | INVESTMENTS OUTSTANDING AS OF 12/31/06 MAJOR SORT KEY IS ICC# | | | |
|-----|--|---------------|-----------------|--------|--|---|---------------------------------|---|------------------------------------|
| HZ | NUMBER PURCHASE MATURITY DATE | COSIP | BANK | FUND | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | UNREALIZED GAIN UNREALIZED LOSS |
| | 41409 TREASURY BILLS | 912795YS4 | 19 | 100 | 4.9750 | 30,000,000.00 | 29,866,406.25 | 580,416.66 | 23,947.92 |
| | 08/14/06 02/08/07 41470 UNITED STATES TREAS BILLS | 912795YV7 | 19 | 100 | 4.9600 | 25,000,000.00 | 24,811,091.19 | 230,777.78 | 14,313.41 |
| | | | 87 | 000 | 5.0476 | 24,566,000.00 | 99.24436475410 | SUNGARD | |
| _ | 41439 TREASURY BILLS | 912795YX3 | 19 | 100 | 4.8800 | 19 520 133 33 | 99 0875000000 | 281,955.56 STINGARD | 15,411.11 |
| _ | 41461 TREASURY BILLS | 912795ZA2 | 19 | 100 | 4.8250 | 50,000,000.00 | 49,388,020.83 | 589,722.22 | 17,951.39 |
| | 10/05/06 04/05/07 | | 4 0 | 000 | 4.9456 | 48,780,347.22 | 98.77604166667 | SUNGARD | |
| _ | 41462 TREASURY BILLS | 912795ZA2 | 61 | 100 | 4.8250 | 5,000,000.00 | 4,938,802.08 | 58,972.22 | 1,795.14 |
| _ | 10/05/06 04/05/07 41471 TREASURY BILLS 10/26/06 04/05/07 | 912795ZA2 | 19 | 1000 | 4.9600 | 25,000,000.00 24,445,444.44 | 24,694,010.42 98.77604166667 | 230,777.78 SUNGARD | 17,788.20 |
| | | | | | 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | | |
| 01 | SUBTOTAL (Inv Type) 11 TREASURY BILLS | d. | 4.32% (M) | | 5.0196 | 151,452,001.38 | 99.04247100000 | 1,9/2,622.22 | 71,207,1 |
| | MOM TOOLS | 912828THE | 0 | 100 | 3.1250 | 25.000.000.00 | 24.968.750.00 | 326,936,14 | 322,265,62 |
| ď | | | 40 | 000 | 4.5879 | 24,646,484.38 | 99,87500000000 | SUNGARD | |
| 64 | 41481 T NOTE (99.41) | 912828DW7 | 13 | 100 | 3.5000 | 45,000,000.00 | 44,718,750.00 | 138,461.54 | 114,257.81 |
| | | | 40 | 000 | 5.0536 | 44,604,492.19 | 99.37500000000 | SUNGARD | |
| ď | 41482 T NOTE (99.41) | 912828DW7 | 13 | 100 | 3.5000 | 45,000,000.00 | 44,718,750.00 | 138,461.54 | 114,257.81 |
| | | | 40 | 000 | 5.0536 | 44,604,492.19 | 99.37500000000 | SUNGARD | 440 0110 044 |
| d | 40980 T NOTE (98.205) | 912828DY3 | 9 4 | 000 | 3.6250 | 25,000,000.00 | 99 34375000000 | C, 505.45 | T/0'/TO:3* |
| | 41522 T MOTE (98 20) | 912828CR9 | 1.9 | 100 | 2.7500 | 50,000,000.00 | 49,312,500.00 | 519,361.41 | 13,671.87 |
| ď | 4 | | 87 | 000 | 5.0324 | 49,806,980.30 | 98.62500000000 | SUNGARD | |
| rd. | 41106 T NOTE (99.12) | 912828EP1 | 1.9 | 100 | 4.2500 | 20,000,000.00 | 19,862,500.00 | 74,725.27 | |
| | | | 40 | 000 | 4.6110 | 19,875,000.00 | 99.31250000000 | SUNGARD | -12,500.00 |
| ď | 41089 T NOTE (99.30) | 912828EU0 | 19 | 100 | 4.3750 | 25,000,000.00 | 24,835,937.50 | OSTINGARD | -144 646 00 |
| | 01/31/06 01/31/08 | 912828EY2 | 13 | 100 | 4.6250 | 15,000,000.00 | 14,939,062.50 | 235,721.69 | |
| c | 4 | | 40 | 000 | 4.7161 | 14,974,218.75 | 99.59375000000 | SUNGARD | -35,156.25 |
| d | 41135 T NOTE (99.27) | 912828EY2 | 1.9 | 100 | 4.6250 | 15,000,000.00 | 14,939,062.50 | 235,721.69 | |
| | | | 43 | 000 | 4.7161 | 14,974,218.75 | 99,59375000000 | SUNGARD | -35,156.25 |
| K. | 41136 T NOTE (99.27) | 912828EY2 | 13 | 000 | 4.6250 | 14 974 218 75 | 99 4937500000 | STINGARD | -35,156,25 |
| | 02/28/06 02/29/08 | 912828EV2 | 19 | 100 | 4.6250 | 15.000.000.00 | 14,939,062,50 | 235,721.69 | |
| ď | | 715050516 | 87 | 000 | 4.7161 | 14,974,218.75 | 99.59375000000 | SUNGARD | -35,156.25 |
| 6 | 41138 T NOTE (99.27) | 912828EY2 | 1.9 | 100 | 4.6250 | 15,000,000.00 | 14,939,062.50 | 235,721.69 | |
| ć | 4 | | 8.9 | 000 | 4.7161 | 14,974,218.75 | 99.59375000000 | SUNGARD | -35,156.25 |
| d | 41210 TREASURY NOTES (99.21) | 912828EZ9 | 1.9 | 100 | 4.6250 | 20,000,000.00 | 49,781,250.00 | 590,831.04 | 00 1110 |
| | 80/11/00 90/11/10 | | 8.7 | 000 | 4.8073 | 49,828,125.00 | 99.56250000000 | SUNGARII | 40,6/3.00 |
| d | 41211 T NOTE (99.21) | 912828EZ9 | 1.9 | 100 | 4.6250 | 50,000,000.00 | 49,781,250.00 | SUNGARD | 4x 871 P |
| | | 0.138 (80.10) | 10 | 100 | 4 6250 | 50.000.000.00 | 49,781,250.00 | 590,831.03 | |
| 4 | 41212 T NOTE (99.21) 03/31/06 03/31/08 | | 5 8 | 000 | 4.8073 | 49,828,825,00 | 99.56250000000 | SUBSER | 45 , 8 , 4 |
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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY YY 4 15 - 55 4 - 4 4 8 7 INVESTMENT INVENTORY WITH MARKET VALUE

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| URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | -46,875.00 | 146 975 00 | | -46,875.00 | | -46,875.00 | -46,875.00 | 743,164.05 | -707,927.25 | 14,722.22 | | 3,817.67 | 4 138 89 | | 8,277.78 | | 3,791.67 | 7,111.11 | | 5,444.45 | 5 458 33 | | 13,722.22 | | 2 000 0 | | -12,152.78 | | -9,666.66 | -29.027.77 | | | 1,089.98 | 0.4 | |
|--|--|---------------|-------------------|----------------|---------------|----------------|--|---------------------------------------|----------------|---------------------------------|-------------------|---------------|-------------------|---|---------------------------|-------------------|---------------------------|-------------------|--|---------------------------|---------------------|------------------------------------|------------------------------------|-------------------|------------------------------------|---|---------------------------|------------------------------------|----------------|---------------------------|-------------------|---|------------------------------------|-------------------|------------------------------------|
| CURR ACCR INT PRICE SOURCE | 590,831.04 SUNGARD | 590,831.04 | 590,831.04 | SUNGARD | 590,831.04 | SUNGARD | SUNGARD | 7,563,416.72 | | 1,288,194,45 | UPRICE | 190,881.88 | 337 333 33 | UPRICE | 667,638.89 | UPRICE | 1,496,041.66 | 628,750,00 | UPRICE | 324,683.33 | 240 361 11 | UPRICE | 246,944.45 | UPRICE | 421,916.67 | 123 263 89 | UPRICE | 420,222.22 | UPRICE | 653,333.33 | 93,562.50 | UPRICE | 91,562.50 | 3.718dn | TOTAL STATE |
| MARKET VALUE MARKET PRICE | 49,781,250.00 | 49,781,250.00 | 49,781,250.00 | 99.56250000000 | 49,781,250.00 | 99.56250000000 | 99.56250000000 | 706,198,437.50 | 99.46456900000 | 50,000,000,00 | 100.0000000000 | 12,964,900.00 | 24 842 500 00 | 99.37000000000 | 49,685,000.00 | 99.37000000000 | 49,635,000.00 | 49.560.000.00 | 99.1200000000 | 34,513,500.00 | 34 603 500 00 | 98.41000000000 | 49,160,000.00 | 98.32000000000 | 48,675,000.00 | 24 317 500 000 | 97.27000000000 | 48,585,000.00 | 97.17000000000 | 48,535,000.00 | 14.560,500.00 | 97.07000000000 | 14,560,500.00 | 97.07000000000 | T4,557,500.00 |
| PAR/SHARES BOOK | 50,000,000.00 49,828,125.00 | 50,000,000.00 | 50,000,000.00 | 49,828,125.00 | 50,000,000.00 | 49,828,125.00 | 49,828,125.00 | 710,000,000.00 | 706,671,352.87 | 50.000.000.00 | 48,697,083.33 | 13,000,000.00 | 25 000 000 00 | 24,501,027.78 | 50,000,000.00 | 49,009,083.33 | 50,000,000.00 | 50.000.000.00 | 48,924,138.89 | 35,000,000.00 | 34,183,372.22 | 24.356,680.56 | 50,000,000.00 | 48,899,333.33 | 50,000,000.00 | 48,257,000.00 | 24.006,388.89 | 50,000,000.00 | 48,174,444.44 | 50,000,000.00 | 15.000.000.00 | 14,467,733.33 | 15,000,000.00 | 14,465,654.17 | 15,000,000.00 |
| SAFE YIM IR | 4.6250 | 4.6250 | 4.6250 | 4.8073 | 4.6250 | 4.8073 | 4.8073 | 4.2453 | 4.8069 | 5.3000 | 5.4418 | 5.1320 | 5.2244 | 5.1630 | 5.0600 | 5.1623 | 5.0100 | 5 0300 | 5.1406 | 5.0600 | 5.1809 | 5.2244 | 5.0800 | 5.1943 | 4.9800 | 5.1599 | 5.1028 | | | 4.9000 | 4 9900 | 5.1736 | 4.9900 | 5.1743 | 4.9900 |
| FUND | 100 | 100 | 100 | 000 | 100 | 000 | 000 | _ | | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | DOO | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 300 | 000 | 100 | 000 | 100 |
| BANK | 119 | 1.9 | 13 | 43 | 1.9 | 40 | 40 | 19.86%(M) | | 9 [| 8.7 | 19 | 45 | 1 4 | 13 | 45 | 1.9 | 040 | 87 | 1.9 | 43 | F 2 | 13 | 6.8 | 1.9 | 68 | 7 0 | 19 | 6.8 | 13 | 10 | 87 | 1.9 | 8.7 | 13 |
| CUSIP | 912828EZ9 | 912828EZ9 | 912828EZ9 | | 912828EZ9 | 0 0 0 | 912828229 | 19 | | 21358869 | | 313588AX3 | 011000000 | 0.4000000000000000000000000000000000000 | 313588BY0 | | 313588CF0 | 212599763 | STSSSSCSS | 313588EE1 | Lanca Con to the co | 313588605 | 313588FB6 | | 313588HZ1 | 000000000000000000000000000000000000000 | 313588013 | 313588JN6 | | 313588JV8 | 313500.7770 | 000000000000000000000000000000000000000 | 313588JW6 | | 313588JX4 |
| ST DESCRIPTION ER PURCHASE MATURITY DATE | 13 T NOTE (99.21) 03/31/06 03/31/08 | H | 15 T NOTE (99.21) | 4 | E | | 17 T NOTE (99.21) 03/31/06 03/31/08 | SUBTOTAL (Inv Type) 12 TREASURY NOTES | | STORE DEFINITION OF THE CHARLES | 07/10/06 01/03/07 | EN. | 09/20/06 01/22/07 | 41456 FNMA DISCOONI NOIBS | 41458 FNMA DISCOUNT NOTES | 09/28/06 02/16/07 | 41321 FNMA DISCOUNT NOTES | 05/31/06 02/23/07 | 41460 FNMA DISCOUNT NOIES 10/03/06 03/06/07 | 41474 FNMA DISCOUNT NOTES | 10/27/06 04/11/07 | 41469 FEDERAL NATL MTG ASSN DISC N | 41506 BEDERAL NATL MTG ASSN DISC N | 11/27/06 05/02/07 | 41483 FEDERAL NATL MTG ASSN DISC N | | 41459 FNMA DISCOUNT NOTES | 41484 FEDERAL NATL MTG ASSN DISC N | | 41457 FNMA DISCOUNT NOTES | 09/27/06 07/31/07 | 41492 FNMA DISCOUNT NOIES | 41493 FEDERAL NATL MTG ASSN DISC N | 11/17/06 08/01/07 | 41494 FEDERAL NATL MTG ASSN DISC N |
| INVEST | A 41213 | A 41214 | 41215 | | A 41216 | | A 41217 | SUBT | | - | 4 | A 41441 | | A 414 | A 414 | | A 413 | | 4 | A 414 | | A 414 | 416 | | A 414 | | A 414 | A 414 | | A 414 | | 41. | A 414 | | A 41 |



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|--|--|---|--|--|---|
| 313868072 19 T NOTES 16.126 (M) 313364AK5 19 313364AK5 19 313364AK2 19 313364K9 19 313366K9 19 31336K9 19 | | 115, 600, 600, 600, 600, 600, 600, 600, 60 | 11,556,0000 11,556,0000 12,900 12,900 13,130 14,900 15,900 16,900 17,9 | 93,562,50 UPATCE 7,613,815,21 318,803,33 318,803,33 318,803,33 20003AD 12,005,25 8,906,25 8,9 | 669,071184 170,109,031 171,109,031 171,109,031 171,109,031 171,109,031 171,109,031 171,109,031 171,109,031 171,109,031 |
| 133864AKS 16.124(M) 3133864AKS 19 3133864AK2 19 3133864CF4 19 3133864CF4 19 3133864CF74 19 3133864CF74 19 3133864CF74 19 3133864CF74 19 313396AKD 19 313396KDZ 19 | | \$683, 600, 600, 600, 600, 600, 600, 600, 60 | 957,310,400,000 110,400,000 120,400,000 120,400,400 120,400 12 | 7,613,815.21 318,803.33 8UNGARD 143,124.44 120,050.00 9UNGARD 8,906.25 8,906.25 170,033.33 84,1787.35 | . 69,071,84 341,25 11,309,03 -2,326,38 -2,326,38 |
| 313384AX5 19 313384AX2 19 313384CY4 15 313384CY9 19 313386CX9 19 313396AX9 19 313396AX9 19 313396AX9 19 313396CX 4,13*(M) 313396CX 6 | 1 1 | 13, 600, 100, 100, 100, 100, 100, 100, 100 | 12. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2 | 318,803,33 SUNGARD 143,124,44 SUNGARD 120,050,00 SUNGARD SUNGARD 170,833,33 SUNGARD SU | 341.25 79.87 -1.309.03 -2.326.38 -2.326.38 -3.824.99 |
| NOTES 313384RR2 199 313384RR9 199 313384CV9 45 45 NOTES 313386CV7 4.13 f (M) DISC 313396AB9 199 DISC 313396AB9 199 313396AB 199 | 1 1 | 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2 | 99, 6719, 713, 16, 6719, 7222222222222222222222222222222222222 | 143,194.44 SUNGARD 120,050.00 SUNGARD 88,906.25 SUNGARD 170,833.33 SUNGARD 170,833.33 | 79.87 -1.309.58 -2,326.38 -411.12 |
| NOTES 3133948R9 19 NOTES 313394CT4 45 HOME LOAN DISC 4.13% (M) DISC 313396AB9 19 DISC 313396AB 19 313396AC 19 313396E 19 | 1 1 | 35,000,000,000,000,000,000,000,000,000,0 | 34,804,723,117 99,440,833,133,34,72 99,001,1888889 99,4415,777778 146,994,033,34 99,202,000 19,997,138,89 | 120,050.00 SUNGARD 88,906.25 SUNGARD 170,833.33 SUNGARD 841,787.35 | -1,309.58 |
| NOTES 313384CT4 45 NOTES 313384CT9 44 NOTES 313384CT9 14 DISC 313396AD9 19 DISC 313396AD 19 313396AD 49 313396EE 9 19 313396EE 9 19 313396EF 19 | 1 1 | 25, 0684, 868, 75 25, 0684, 868, 75 26, 060, 000, 000 26, 060, 000, 000 26, 060, 000, 000 26, 060, 000, 000 26, 000, 000, 000 26, 000, 000, 000 26, 000, 000, 000 27, 000, 000, 000, 000 28, 000, 000, 000, 000, 000, 000, 000, 0 | 99,4420833333 94,767,534,72 99,0701888889 99,04152777778 146,994,033.34 99,32023300000 19,997,138,89 | SUNGARD 88,906.25 SUNGARD 170,833.33 SUNGARD 841,787.35 | - 1.89.58 - 1.309.03 - 2.326.38 - 3.421.12 - 1.824.12 |
| NOTES 313384CV9 15 HOWE LOAN DISC 4.13% (M) DISC 313386AB9 19 DISC 313386AB2 19 313386AB3 19 313386AB3 19 | 1 1 | 24,679,937.50 50,000,000.00 49,352,266,94 46,352,266,94 46,155,649,86 20,000,000.00 50,000,000.00 60,000,000.00 60,000,000.00 | 99.07013888889 49.520.763.89 94.4155.7763.89 146,994,033.34 99.22023900000 19,997,138.89 99.9856444444 | SUNGARD 170,833.33 SUNGARD 841,787.35 | -1,309.03 -2,326,38 -2,326,38 -3,821,12 |
| NOTES 31334CV9 19 44 DISC 313306AB9 19 67 313306AB9 19 19 67 313306AB9 19 19 19 19 19 19 19 19 19 19 19 19 19 | 1 1 | 59,000,000.00 49,352,256.94 148,100,000.00 20,000,000.00 50,000,000.00 60,000,000.00 48,704,444 | 99.0415.77.77.78 146.94.033.34 99.3202300000 19.997.138.89 99.9856.444444 | 170,833.33 SUNGARD 841,787.35 | -2,326,38 421.12 -3,824.99 |
| E LOAN DISC 4.138 (M) 313196AB9 879 3131966AB2 819 3131966AB2 819 313196EB9 819 | 1 | 148,000,000.00 146,155,649.86 20,000,000,00 19,468,000.00 50,000,000.00 | 146,994,033.34 99.3202933.34 19,997,138.89 | 841,787.35 | 421.12 |
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| 7 113396AB9 19 7 113396AB9 19 7 113396AB1 19 7 113396BB1 19 | | 50,000,000.00 | 00 000 000 | SUNGARD | |
| 7 313366AJ2 87 7 313366AJ2 19 45 5 7 31336CBV 19 87 7 31336CBC 19 89 17 31336CBC 19 17 31336CBC 10 17 3136CBC 10 17 3136CBC 10 17 31336CBC 10 17 31336CBC 10 | | 48,704,444.44 | 49,992,847.22 | 1,288,194.45 | 208.33 |
| 1133962A2 19 113396AA2 19 113396ED 19 113396EF 19 11396EF 19 113396EF 19 11339 | | 000 000 | 99.98569444444 | SUNGARD | |
| 111396AJZ 19 7 113396DN0 19 7 113396ED1 19 89 7 113396ER9 19 7 11336ER6 19 7 11336ER9 19 7 11336ER9 19 | | 14.811.616.67 | 99.8855555556 | SUNGARD | -233.34 |
| 7 31336CNW 87 40 131396ELD 19 131396ELD 19 10 10 131396ELD 19 10 10 10 10 10 10 10 10 10 10 10 10 10 | | 25,000,000.00 | 24,971,388.89 | 124,687.50 | |
| 11336DNO 19 7 11336EE1 19 7 11336EE2 19 7 11336EY6 19 7 11336EY7 10 7 11336EY9 19 | | 24,846,812.50 | 99.885555556 | SUNGARD | -111.11 |
| 7 31336EBD 40 7 31336EBB 19 7 31336EFB 10 7 31336EFB 19 7 31336EFB 19 7 31336EFB 19 7 31336EFB 19 | | 25,000,000.00 | 24,672,250.00 | 341,638.89 | 00000 |
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| 113396EE9 19 7 113396E76 19 7 113396E77 19 7 113396E78 19 7 113396E79 19 | 5.1697 | 24,566,083.33 | 98.58925000000 | SUNGARD | -3,437.50 |
| 13396ET6 40 313396ET6 19 7 313396EN9 19 7 313396EN9 10 | | 50,000,000.00 | 49,287,500.00 | 809,791.66 | |
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| 7 313396EW9 19 7 313396FG3 19 | 5.1906 | 39.000.000.00 | 38,372,002,50 | 176,800.00 | |
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| 7 40 313396FG3 19 | | 18,000,000.00 | 17,702,460.00 | 239,040.00 | |
| 313396FG3 19 | 5.1305 | 17,472,120.00 | 98.34700000000 | SUNGARD | 8,700,20 |
| | | 20,000,000.00 | 49,105,750.00 | 806, 597.22 | 000 |
| 40 | 'n | 48,309,652.78 | 98.21150000000 | SUNGARIA | -10,500.88 |
| ORP DISC 313396HE6 19 | | 7,000,000.00 | 6,829,433.33 | 50,656.67 | . 0 0 0 1 |
| 40 | 5.1712 | 20 000 000 00 | 48 044 125 00 | 510.640.00 | |
| FMC DISCOUNT NOTES 313396HH9 19 100 | | 19,000,000,00 | 97.52083333333 | C BARRANTA | 194 196 198 |



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| | URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | | -4,888.88 | -6,712.50 | | -17,694.45 | -11.055.55 | | -36,652.77 | -13 533 33 | | -7,222.22 | 302.78 | -189,792.21 | | | -48.61 | | -272.22 | 6000 | 77.770 | -444.45 | | -444.45 | -444.45 | | -1,222.23 | 0000 | D/ 1/77 - 1 | -2,250.00 | | -7,720.17 | 00 301 8. | | . 1. Tul 6" | | 200 | A Service A | |
|------------------------|--|--------------------------|----------------|---|-----------------------------------|---------------|--------------------------|-----------------------------------|-------------------|-----------------------------------|-------------------|-------------------|---|----------------|---|---------------------|-------------------|---------------------|----------------|---------------|-------------------|---------------|---------------|---------------|---------------------|---------------|---------------|---------------------|---------------|----------------|---------------|---------------|---------------|---------------|----------------|---------------|---------------|---------------|---|
| | CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED | 33,333.33 | SUNGARD | SUNGARD | 362,555.56 | SUNGARD | 69,583.33 STINGARD | 420,222.22 | SUNGARD | 187,875.00 | 41,416.67 | SUNGARD | 7,179,614.44 | | | 137,750.00 | SUNGARD | 699,270.83 | SUNGARD | 00.00#/A/T | 962,500.00 | SUNGARD | 962,500.00 | SUNGARD | SUNGARD | 962,500.00 | SUNGARD | 762,711.11 | 291 388 89 | SUNGARD | 691,333.33 | SUNGARD | 590,513.89 | 486.215.28 | SUNGARD | 275, 763, 89 | SUNGARI | 275,763.89 | 1 - 1 1 2 K - 1 C |
| | MARKET VALUE MARKET PRICE | 9,750,666.67 | 97.50666666667 | 97.46416666667 | 48,713,361.11 | 97.4267222222 | 97.18636111111 | 48,564,902.78 | 97.12980555556 | 29,138,941.67 97 1298055556 | 24,095,416.67 | 96.38166666667 | 621,588,045.84 | 98.19716400000 | | 24,996,326.39 | 99.98530555556 | 34,963,998.61 | 99.89713888889 | 34,458,855.55 | 49,941,222.22 | 99.8824444444 | 49,941,222.22 | 99.8824444444 | 99.8824444444 | 49,838,361.11 | 99.6767222222 | 39,864,811.11 | 49 735 500 00 | 99.47100000000 | 49,610,597.22 | 99.2211944444 | 49,430,166.67 | 49 430 166 67 | 98.86031131133 | 49,415,555.56 | 98.8311111111 | 49,408,250.00 | 98.81650000000 |
| #1 | PAR/SHARES BOOK | 10,000,000.00 | 9,722,222.22 | 28,778,375.00 | 50,000,000.00 | 48,368,500.00 | 24.238.062.50 | 50,000,000.00 | 48,181,333.33 | 30,000,000.00 | 25,000,000.00 | 24,061,222.22 | 633,000,000.00 | 614,597,920.83 | | 25,000,000.00 | 24,858,625.00 | 35,000,000.00 | 34,265,000.00 | 40,000,000.00 | 50,000,000.00 | 48,979,166.67 | 50,000,000.00 | 48,979,166.67 | 24.826.333.33 | 50,000,000.00 | 48,877,083.33 | 40,000,000.00 | 39,103,377.78 | 49,446,361,11 | 50,000,000.00 | 48,926,993.06 | | 50 000 000 00 | 48,947,743.06 | 50,000,000.00 | 49,143,680.56 | 50,000,000.00 | 49, 136, 423, 61 |
| MAJOR SORT KEY IS ICC# | CPN RATE YTM TR | 5.0000 | 5.1429 | 5.2696 | 5.0200 | 5.1893 | 5.0100 | 4.9600 | 5.1472 | 5.0100 | 4.9700 | 5.1639 | 5.0603 | 5.2114 | - | 5.2200 | 5.2497 | 5.2500 | 5.3626 | 5.2100 | 5.2500 | 5.3594 | 5.2500 | 5.3594 | 5.2464 | 5.2500 | 5.3706 | 5.2400 | 5.3602 | 5.3037 | 5.1850 | 5.2987 | 5.1850 | 5.3073 | 5.3373 | 5.2250 | 6,3160 | 6.2250 | 5. 1116.8 |
| SORT R | FUND | 100 | 000 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 100 | 000 | (W | | | 100 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | 000 |
| MAJOR | BANK | 13 | 43 | 87 | 19 | 87 | 5 G | 119 | 40 | 19 | 13 | 40 | 17.48% (M) | | | 1.9 | 46 | 19 | 46 | 13 | 19 | 40 | 19 | 40 | 1 4 | 13 | 40 | 19 | 9 6 | 40 | 1.9 | 40 | 1.9 | 40 | 40 | 13 | 40 | 1.9 | 40 |
| | CUSIP | 313396HJ5 | OTHER | этээдонио | 313396HQ9 | 1 | 313396JH7 | 313396JM6 | | 313396JM6 | 313396LW1 | | | | | 90485LN20 | | 90485LN87 | | 90485LN87 | 86NIG0990 | | 0660PIN98 | | 90485LN95 | 0660P1NP2 | | 90485LNQ7 | 000000 | COOLLEGG | 0660P1PP0 | | 0660P1QL8 | 0 10 10 00 | 066021QL8 | 0660P1ON4 | | 0660P1QP9 | |
| | INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | 41517 FMC DISCOUNT NOTES | | 41438 FMC DISCOUNT NOIES 09/12/06 06/29/07 | 41490 FEDL HOME LLN MTG CORP DISC | | 41518 FMC DISCOUNT NOTES | 41485 FEDL HOME LLN MTG CORP DISC | 11/01/06 07/23/07 | 41496 FEDL HOME LLN MTG CORP DISC | 41520 FREDDIE MAC | 12/20/06 09/18/07 | SHETOTAL (Inv Type) 44 FMC DISCOUNT NOTES | 47 | | 41502 UNION BANK CP | 11/24/06 01/02/07 | 41418 UNION BANK CP | 08/11/06 | | 12/01/06 01/08/07 | | | | 41500 UNION BANK CP | | | 41425 UNION BANK CP | | 41501 BOA CF | | | 41463 BOA CP | | 41472 BOA CP | 41503 BOA CP | | 41504 BOA CP | 11/24/06 03/23/07 |
| | HZ | - | | | - | | - | | | 4 | 4 | | U. | | | d | | ď | | d | 6 | 2 | d | | d | A | | K | | ď | | 2 | ď | | d | 6 | | d | |

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| 4 | | M R | DANIEL DALY | I D | ALY | 4 1 | IR. DANIEL DALY 415-554-44 | 4 8 7 | | |
| | | | INVESTME | VAI TAN | FINTORY | WITH MAR | INVESTMENT INVENTORY WITH MARKET VALUE | | | PAGE: |
| - | RPTMKT) | | | | | | | | RUN: 01/03/07 11:02:57 | 07 11:02 |
| | | | INVESTME | NAJOR | SORT K | NTS OUTSTANDING AS OF | INVESTMENTS OUTSTANDING AS OF 12/31/06 MAJOR SORT KEY IS ICC# | | | |
| | INVEST | DESCRIPTION PURCHASE MATURITY DATE | CUSID | BANK | FUND | FUND CPN RATE SAFE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT UNREALIZED GAIR | UNREALIZ |
| d | 41523 | A 41523 BOA CP | 0660P1QV6 | 13 | 100 | 100 5.2400 | 33,000,000.00 | 32,580,515.00 | 14,410.00 | |
| | | 12/29/06 03/29/07 | | 40 | 000 | 5.3096 | 32,567,700.00 | 98.7288333333 | SUNGARD | -1,595.0 |
| d | 41473 | A 41473 BOA CP | 0660P1R37 | 13 | 100 | 5.2050 | 50,000,000.00 | 49,327,888.89 | 484,354.17 | |
| | | 10/26/06 04/03/07 | | 40 | 000 | 5.3275 | 48,850,562.50 | 98.6557777778 | SUNGARD | -7,027.78 |
| rd, | 41491 | 41491 BOA CP | 0660P1RH6 | 19 | 100 | 5.2000 | 50,000,000.00 | 49,225,611.11 | 332,222.22 | |
| | | 11/16/06 04/17/07 | | 4.0 | 000 | 5.3167 | 48,902,222.22 | 98.4512222222 | SUNGARD | -8,833.33 |
| d | 41497 | A 41497 BOA CP | 0660P1RJ2 | 1.9 | 100 | 5.2000 | 50,000,000.00 | 50,000,000.00 49,218,305.56 | 325,000.00 | |
| | | 11/17/06 04/18/07 | | 40 | 000 | 5.3167 | 48,902,222.22 | 48,902,222.22 98.43661111111 | SUNGARD | -8,916.6 |
| F | 41406 | A A A A S C TENT ON THE CID | 90485T.217 19 | 10 | 100 | 100 5.1500 | 50.000.000.00 | 50.000.000.00 49.125.000.00 | 429.166.67 | |

| NAMES PRICE SOURCE PRICE SCRIPTION CUSID BROK CUSID BROK CUSID CONTINUES NATURITY DATE DESCRIPTION CONTINUES CONTINUES CUSID CONTINUES CUSID CONTINUES CUSID CONTINUES CUSID CONTINUES CUSID CUS | URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | -1,595.00 | | -7,027.78 | -8,833.33 | | -8,916.66 | -16,666,67 | | -11,000.00 | -17,152.78 | 00. | -105,690.85 | | -1,705.43 | | -2,572.89 | -3 539 15 | | -2,405.28 | | -5,158,38 | -5 158 38 | | -7,993.46 | | -5,309.08 | -6,095.85 | 0.0 | | 7 | | St. Care W. |
|---|--|--------------------------------|---------------|-------------------|-------------------|---------------|-------------------|---------------------|---------------|----------------|---------------------------------|--|----------------|---------------|-------------------|---------------|----------------|---------------|---------------|----------------|---------------|----------------|-----------------------|-------------------|-------------------|---------------|----------------|----------------|--|---|------------|------------|----------------|
| THUMBER DESCRIPTION CUSID BANK PUND CPN RATE PARK/SHARES MORKET | CURR ACCR INT PRICE SOURCE | 14,410.00 SUNGARD | 484,354.17 | 332,222,22 | SUNGARD | 325,000.00 | SUNGARD | \$29, Ibb.b/ | 107,083.33 | SUNGARD | 178,993.05 SUNGARD | 9,293,618.34 | | 982,666.67 | SUNGARD | 763,916.67 | SUNGARD | /63,916.6/ | 280,513.89 | SUNGARD | 456,388.89 | SUNGARD | 456,388.89 CINGARD | 227,333.33 | SUNGARD | 399,000.00 | SUNGARD | SUNGARD | 4,729,125,01 | | SUNGARD | 12.50 | SUNGARD |
| NAMEST DESCRIPTION CUSIP BANK FUND CTN RATE | MARKET VALUE MARKET PRICE | 32,580,515.00 98.7288333333 | 49,327,888.89 | 49,225,611.11 | 98.4512222222 | 49,218,305.56 | 98.43661111111 | 98.250000000000 | 29,475,000.00 | 98.25000000000 | 49,052,083.33 98.10416666667 | 919,510,048.34 | 99.08513500000 | 49,998,294.57 | 99.99658913303 | 49,997,427.11 | 99.99485421893 | 49,996,460.85 | 24,997,594.72 | 99.99037886159 | 49,994,841.62 | 99.98968324866 | 49,994,841.62 | 49,992,006.54 | 99.98401308433 | 49,994,690.92 | 99.98938184477 | 99.98780829414 | 424,960,062.10 | | 97,103.56 | 96,492.56 | 95.49211111976 |
| NUMBER PURCHASE MATCRITY DATE COUSID BROK SAPE 14123 BOA CP 14143 BOA CP 14144 BOA CD 14145 BOA CD 14145 BOA CD 14145 BOA CD 14146 BOA CD 14147 BOA CD 14148 BOA CD 14149 BOA | PAR/SHARES BOOK | 33,000,000.00 | 50,000,000.00 | 50,000,000.00 | 48,902,222.22 | 50,000,000.00 | 48,902,222.22 | 48.712.500.00 | 30,000,000.00 | 29,378,916.67 | 50,000,000.00 48,890,243.06 | 928,000,000.00 | 910,322,120.85 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 20,000,000,00 | 25,000,000.00 | 25,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50.000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 425,000,000.00 | | 100,000.00 | 100,000.00 | 100,000.00 |
| NUMBER | | 1 | -, | | | | | | | | | 5.2125 | 5.3136 | | | | | | | | | | | | | | | | 5.3197 | 1 | | | |
| NUMBER | FUND | 100 | 100 | 100 | 000 | 100 | 000 | 000 | 100 | 000 | 100 | | | 100 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 100 | 100 | 000 | 100 | 000 | 000 | | | 100 | 100 | 000 |
| NUMBER | BANK | 13 | 1.9 | 1.9 | 4.0 | 19 | 40 | 1 4 | 13 | 46 | 13 | .86% (M) | | 19 | 40 | 19 | 40 | 13 | 19 | 40 | 1.9 | 40 | 61 | 0 5 | 0 4 | 1.9 | 40 | 40 | M) \$56. | | 139 | 19 | 6.2 |
| | CUSIP | 0660P1QV6 | 0660P1R37 | 0660P1RH6 | | 0660P1RJ2 | | 90485LS17 | 90485LS17 | | 0660P1SB8 | | | 06050GVR8 | | 06050GWT3 | | 06050GWU0 | 06050GXP0 | | 06050GXU9 | | 06050GXU9 | OGOSOGVIIB | 0070000 | 06050GYD6 | | 06050GYE4 | | | | | |
| | | - B | 41473 BOA CP | 10/26/06 04/03/07 | 11/16/06 04/17/07 | | 11/17/06 04/18/07 | 41486 UNION BANK CP | E | | BO | SUBTOTAL (Inv Type) 81 COMMERCIAL PAPE | | 41424 ROFA CD | 08/22/06 01/23/07 | BO | | BO | g | 1 | BC | | BO | 10/31/06 03/06/07 | 12/01/06 04/02/07 | BC | | BO | SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D. | | Ξ | 41498 | 0 T # 7 # |

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| PAGE: 6 RUN: 01/03/07 11:02:57 | CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS | -115,266.67 | .00 -277,083.34 |
|---|---|--|--|
| RUN: 01/03/ | CURR ACCR INT PRICE SOURCE | 750.00 SUNGARD 763.89 SUNGARD | 1,513.89 |
| ~ 0 | PAR/SHARES NARKET VALUE CURR ACCR INT UNRE BOOK MARKET PRICE PRICE SOURCE UNRE | 5,000,000.00 4,884,733.33 5,000,000.00 97.6946666667 5,000,000.00 4,838,183.33 5,000,000.00 96.7636666667 | 10,000,000,000,0097,22946,066 1,513.89 -277,083.34 10,000,000,00 97,22946700000 10,000,000,000,000,000,000,000,000 |
| DANIEL DALY 415-55-4-440 V INVESTMENT INVESTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 12/31/06 MAJOR SORT KEY IS ICC# | | 5,000,000.00 | ü |
| L D A L Y 4 L NT INVENTORY WITH MARK NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# | FUND CPN RATE SAFE YIM TR | 100 5.4000 000 5.4000 100 5.5000 000 5.5000 | 5.4500 5.4500 ====== 4.9617 5.1587 |
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| MR. DANII INVESTI | Y DATE | F | LIC TIME DEPOSIT M GRAND TOTAL |
| | DESCRIPTION PURCHASE MATURITY DATE | A 41330 CITI BANK TINE DEPOSIT 06/07/06 06/06/07 A 41419 CITIBANK TIME DEPOSIT 08/09/06 08/08/07 | SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M GRAND TOTAL |
| (RPTMKT) | INVEST | A 41330 A 41419 | SUBTOI |



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| PAGE: 1 RUN: 01/03/07 11:02:54 | | BOOK VALUE | 29,262,041.67 24,566,000.00 19,520,133.33 48,780,347.22 4,878,034.72 | 24,445,444.44 | 24,646,484.38 44,604,492.19 44,604,492.19 24,657,226.56 | 49,806,980.30 19,875,000.00 24,980,583.50 14,974,218.75 14,974,218.75 | 14,974,218.75 14,974,218.75 49,828,125.00 49,828,125.00 49,828,125.00 49,828,125.00 | 49,828,125.00 49,828,125.00 706,671,352.87 | 48 (70) 00 45 24 (50) 02 45 24 (50) 02 7 7 8 46 (50) 02 7 7 4 46 (50) 02 6 24 (50) 02 6 24 (50) 02 6 24 (50) 02 6 24 (50) 02 6 25 (50) 02 6 26 (50) 02 6 27 (50) 02 6 28 (50) 02 6 28 (50) 02 6 29 (50) 02 6 20 (50) 02 6 20 (50) 02 6 20 (50) 03 6 20 (|
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| RUN: 01 | | PAR VALUE SHARES | 30,000,000.00 25,000,000.00 20,000,000.00 50,000,000.00 | 155,000,000.00 | 25,000,000.00 45,000,000.00 45,000,000.00 25,000,000.00 | 50,000,000.00 20,000,000.00 25,000,000.00 15,000,000.00 15,000,000.00 | 15,000,000.00 15,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 | 50,000,000.00 | 100 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 |
| 4 8 7 | | BOOK | 97.540 98.264 97.601 97.561 | 97.782 | 98.586 99.121 99.121 | 99.614 99.375 99.922 99.828 99.828 | 999999999999999999999999999999999999999 | 99.656 | 997.394 98.232 98.004 99.018 96.018 97.667 97.667 97.667 97.667 |
| 5 4 - | 90, | TRDNG | 5.048 5.048 4.946 | 5.073 | 4.588 5.054 4.506 | 5.032 4.611 4.716 4.716 | 4 4 4 4 7 1 1 6 4 4 7 1 1 6 4 4 7 1 1 6 4 7 1 1 6 7 1 1 6 7 1 1 6 7 1 1 6 7 1 1 6 7 1 1 1 1 | 4.807 | 55.442 55.224 55.224 55.163 55.162 55.234 55.234 55.160 55.103 |
| A 15 - 55. | 12/31/ | CUPN | 4 4 4 4 4 4 9 9 9 9 9 9 9 9 9 9 9 9 9 9 | 4.960 | 3.125 | 2.750 4.250 4.625 4.625 | | 4.625 | 55.300 57.132 57.060 57.060 57.060 57.060 57.060 57.060 57.060 57.060 57.060 57.060 57.060 |
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| DANIEL DALY INVESTMENT II | KE | FUND MATURITY PURCHASE SAF/ NO. (TICKER) DATE PURE | | 100 04/05/07 10/26/06 4.29%(C) | 01/31/07 05/31/07 05/31/07 06/30/07 | 100 08/15/07 12/29/06 100 11/31/08 02/08/06 100 01/31/08 01/31/06 100 02/29/08 02/28/06 100 02/29/08 02/28/06 | 02/29/08 02/29/08 03/31/08 03/31/08 03/31/08 | 100 03/31/08 03/31/06 100 03/31/08 03/31/06 20.02%(C) | 100 01/04/07 07/10/06 100 01/22/07 09/20/06 100 02/16/07 09/27/06 100 02/16/07 09/28/06 100 04/13/07 10/27/06 100 04/13/07 10/27/06 100 04/13/07 10/27/06 100 07/17/07 10/27/06 100 07/17/07 10/27/06 100 07/17/07 10/27/06 |
| M R | | CUSID | BILL 912795Y84 912795YW7 912795YW3 912795ZA2 | 912795ZA2 RY BILLS | 912828DJ6 912828DW7 912828DW7 | 912828CR9 912828EP1 912828EV2 912828EY2 912828EY2 | | 912828E29 912828E29 RY NOTES | 311580AC9 311580BX0 311560BX0 311560BX0 311560CD 311580CS 311580CS 311580CS 311580BS 311580BS 311580BS 311580BS 311580BS 311580BS 311580BS |
| (SIRPT) | | INVSMT NO. DESCRIPTION | TREASURY BILLS UNITED STATES TREAS TREASURY BILLS TREASURY BILLS TREASURY BILLS | A 41471 TREASURY BILLS SUBTOTAL (Inv Type) 11 TREASURY BILLS | T NOTE T NOTE T NOTE | A 41522 T NOTE (98.20) A 41105 T NOTE (99.12) A 41089 T NOTE (99.30) A 41134 T NOTE (99.27) A 41135 T NOTE (99.27) | 41137 T NOTE 41138 T NOTE 41211 T NOTE 41212 T NOTE 41213 T NOTE 41213 T NOTE 41214 T NOTE 41215 T NOTE | A 41217 T NOTE (99.21) 912. A 41217 T NOTE (99.21) 912. SUBTOTAL (INV Type) 12 TREASURY NOTES | A 4141 NAA DISCOURT NOTES A 4145 NAA DISCOURT NOTES A 4145 NAA DISCOURT NOTES A 4154 NAA DISCOURT NOTES A 4160 NAA DISCOURT NOTES A 4164 PROBENIA NATL NATL AND AND A 1419 PROBENIA NATL NATL AND A 1419 PROBENIA NATL NATU A 1419 PROBENIA NATU NATU A 1419 PROBENIA NATU A 1419 PROBENIA NATU A 1410 PROBENIA NATU PROBENIA NATU A 1410 PROBENIA NATU PARICA |



| PAGE: 2 01/03/07 11:02:54 | BOOK VALUE | 47,910,694.44 14,667,733.33 14,465,654.17 14,463,575.00 14,461,495.83 | 565,683,072.66 | 12,664,117.92 24,774,468.75 34,684,868.75 24,679,937.50 49,352,256.94 | 146,155,649.86 | 19, 468, 000, 00 14, 811, 444, 44 14, 817, 444, 44 14, 817, 444, 44 14, 817, 618, 18 24, 34, 68, 18 87, 22, 18 87, 22, 22 87, 23, 23, 23 87, |
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| RUN: | PAR VALUE SHARES | 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 | 583,000,000.00 | 13,000,000.00 25,000,000.00 35,000,000.00 25,000,000.00 | 148,000,000.00 | 25,000,000,000,000,000,000,000,000,000,0 |
| 4 4 8 7 | BOOK | 95.821 96.452 96.438 96.424 | 97.030 | 97.416 99.098 99.100 98.720 | 98.754 | 99 99 99 99 99 99 99 99 99 99 99 99 99 |
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| ANIEL DALY INVESTMENTS INVESTMENTS INVESTMENTS SETTLEMENT DE | FUND MATURITY PURCHASE NO. (TICKER) DATE | 100 07/31/07 09/27/06 100 07/31/07 11/17/06 100 08/01/07 11/17/06 100 08/02/07 11/17/06 100 08/03/07 11/17/06 | 16.02% | 100 01/10/07 07/17/06 100 01/24/07 11/22/06 100 02/09/07 12/08/06 100 03/07/07 12/07/06 100 03/09/07 12/08/06 | NOTES 4.14%(C) | 100 01/02/07 07/06/06 100 01/09/07 07/10/06 100 01/09/07 07/10/06 100 01/09/07 01/12/06 100 04/04/07 01/02/06 100 04/11/07 09/07/07/07/07/07/07/07/07/07/07/07/07/07/ |
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(SIRPT)

| | £ | I N V | ESTMI STMENTS OF MAJOR SETTLI | IN V E S T M E N T IN V E N T O R Y INVESTMENTS OFFTANDANA AS OF 22/31/66 SETTLEMENT DATE BASIS | N V E AS OF IS ICC | N T O 7 12/31 | R Y / 06 | | RUN: | RUN: 01/03/07 11 | E |
|-------------------|------------|---------|--|---|--------------------------|------------------|----------|------------------------|---------------|------------------|---|
| | | FUND | MATURITY | MATURITY PURCHASE SAF/ | SAF/ | CUPN | TRDNG | BOOK | PAR VALUE | | |
| DESCRIPTION | CUSIP | NO. | NO. (TICKER) DATE | DATE | PURP | RATE | YIELD | PRICE | SHARES | BOOK VA | S |
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| SORP CP | 0660PIN98 | | 01/09/07 | 100 01/09/07 08/22/06 000 5.250 5.359 97.958 | 000 | 5.250 | 5.359 | 97.958 | 50,000,000.00 | 48,979, | 6 |
| TATON BANK OF | 90485LN95 | | 01/09/07 | 100 01/09/07 11/22/06 | 000 | 5.210 | 5.246 | 000 5.210 5.246 99.305 | 25,000,000.00 | 24,826, | 9 |
| COLUMN CONTRACTOR | OCCUPTINDS | 100 | 01/23/07 | 100 01/23/07 08/22/06 000 5.250 5.371 97.754 | 000 | 5.250 | 5.371 | 97.754 | 50,000,000.00 | 48,877, | E |

| | | | SETTLE | SETTLEMENT DATE BASI | BASIS | | | | | |
|--|---|-------|-----------|----------------------|-------|--------|--------|-----------|----------------|-----------------|
| Heriotana | | FIIND | MATURITY | PURCHASE | SAF/ | CUPN | TRDNG | BOOK | PAR VALUE | |
| NO. DESCRIPTION | CUSIP | NO. | | DATE | PURP | RATE | YIELD | PRICE | SHARES | BOOK VALUE |
| A A1421 RORA CP | 0660PIN98 | 100 | 01/09/07 | 08/22/06 | 000 | 5.250 | 5.359 | 97.958 | 50,000,000.00 | 48,979,166.67 |
| | 90485LN95 | 100 | 1/09/07 | 11/22/06 | 000 | 5.210 | 5.246 | 99.305 | 25,000,000.00 | 24,826,333.33 |
| | 0660P1NP2 | 100 | 01/23/07 | 08/22/06 | 000 | 5.250 | 5.371 | 97.754 | 50,000,000.00 | 48,877,083.33 |
| A 41425 UNION BANK CP | 90485LNQ7 | 100 | 01/24/07 | 08/23/06 | 000 | 5.240 | 5.360 | 97.758 | 40,000,000.00 | 39,103,377.78 |
| BOA | 0660P1P62 | 100 | 02/06/07 | 11/22/06 | 000 | 5.245 | 5.304 | 98.893 | 00,000,000,00 | 48 926 993 OF |
| BOA | 0660P1PP0 | 100 | | | | 5 185 | 5 307 | 47.696 | 50.000.000.00 | 48.847.777.78 |
| A 41463 BOA CP | OCCUPIQUE | 100 | | | 000 | 5.225 | 5.337 | 97.895 | 50,000,000.00 | 48,947,743.06 |
| BOB | 0660P10N4 | 100 | | | 000 | 5.225 | 5.316 | 98.287 | 50,000,000.00 | 49,143,680.56 |
| 41504 BOA | 0660P10P9 | 100 | | 11/24/06 | 000 | 5.225 | 5.317 | 98.273 | 50,000,000.00 | 49,136,423.61 |
| 41523 BOA | 0660P1QV6 | 100 | 03/29/07 | 12/29/06 | 000 | 5.240 | 5.310 | 98.690 | 33,000,000.00 | 32,567,700.00 |
| 41473 BOA | 0660P1R37 | 100 | 04/03/07 | 10/26/06 | 000 | 5.205 | 5.327 | 97.70I | 50,000,000.00 | 48,850,562.50 |
| BOA | 0660P1RH6 | 100 | 04/11/01 | | 000 | 5.200 | 5.317 | 97.804 | 50,000,000.00 | 48,902,222.22 |
| | 0660P1RJ2 | 100 | 04/18/07 | | 000 | 5.200 | 5.317 | 97.804 | 50,000,000.00 | 48,902,222.22 |
| 41486 UNION BANK | 90485LS17 | 100 | 05/01/02 | | 000 | 5.150 | 5.286 | 97.425 | 50,000,000.00 | 20 270 016 67 |
| A 41511 UNION BANK CP | 90485LS17 | 100 | | | 000 | 5.140 | 5.243 | 97.930 | 00.000,000,00 | 48 890 243 06 |
| A 41513 BOA CP | 0660P1SB8 | 100 | 05/11/07 | 12/01/06 | 000 | 0 T 20 | 3.6/6 | 001.16 | | |
| | Dane Dad | | 25 79%(7) | (5) | | 5.212 | 5.314 | 98.095 | 928,000,000.00 | 910,322,120.85 |
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| 41424 | 06050GVR8 | 100 | | | 000 | 5.350 | 000.00 | 100 000 | 20.000,000,00 | 50.000,000.00 |
| 41443 BOA | 06050GWT3 | 100 | 02/06/07 | 00/20/00 | 000 | 240 | 7 240 | | 50.000.000.00 | 50,000,000.00 |
| 41442 BOA | 000000000000000000000000000000000000000 | 100 | | | 000 | 5.315 | 5.315 | 100.000 | 25,000,000.00 | 25,000,000.00 |
| 41467 BOA | OCOCOCOCO | 100 | | | 000 | 5.300 | 5.300 | 100.000 | 50,000,000.00 | 50,000,000.00 |
| A 41478 BOA CD | 06050GXII9 | 100 | | | 000 | 5.300 | 5.300 | 100.000 | 50,000,000.00 | 20,000,000.00 |
| 41479 BOA | 06050GXU8 | 100 | | | 000 | 5.280 | 5.280 | | 50,000,000.00 | 20,000,000.00 |
| The state of the s | 06050GYD6 | 100 | | | 000 | 5.320 | 5.320 | | 50,000,000.00 | 50,000,000.00 |
| 41488 | 06050GYE4 | 100 | 04/11/07 | 11/08/06 | 000 | 5.320 | 5.320 | 100.000 | 50,000,000.00 | 20,000,000.00 |
| SUBTOTAL (Inv Type) 91 NEGOTIABLE | C.D.'S | | 12.04%(C) | k (C) | | 5.320 | 5.320 | 100.000 | 425,000,000.00 | 425,000,000.00 |
| 41369 MISSION BANK CD | | 100 | 07/16/07 | 07/16/07 07/16/06 | 000 | 5.630 | 5.630 | 100.000 | 100,000.00 | 100,000.00 |
| A 41498 MISSION AREA CR UNION | | 2 | - | | | | 5 065 | 100.000 | 200.000.00 | 200,000.00 |
| SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT | IME DEPOSIT | | 10. | 2 () | | 0 |) | | | |
| A 411810 CITT BANE TIME DEPOSIT | | 100 | | 90/10/90 00/90/90 | 000 | 5.400 | 5.400 | 100.000 | 5,000,000.00 | 8, ppp, 000, 00 |
| A 31419 CITIBANE TIME DEPOSIT | | 1.010 | | | | | | | | |
| SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY | TIME DEPOSIT | MONTH | | .28%(C) | | 5.450 | 5.450 | 100.000 | 10,000,000.00 | 10,000,000.01 |



| PAGE: 4 | RUN: 01/03/07 11:02:54 | | BOOK VALUE | | | 4.961 5.159 98.271 3,592,200,000.00 3,530,082,118.45 | PROPERTY OF THE PROPERTY OF TH | | |
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| R. DANIEL DALY | INVESTMENTS OUTSTANDING AS OF 12/31/06 | SETTL | FUND MATURITY FURCHASE SAF/ CUPN TRDNG NO. (TICKER) DATE PURP RATE YIELD | | REPORT TOTALS | ASSETS | | | |
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| PAGE: 1 01/03/07 11:02:54 | CUPN TERMS BOOK PAR VALUE BATE YIELD PRICE S. 53 100.000 100.000.00 100.000.00 S. 56 5. 56 5. 500.000 100.000.00 S. 56 5. 56 5. 500.000 200.000.00 S. 56 56 500.000 200.000.000 S. 56 50 500.000 200.0000 S. 56 50 500.000 S. 56 50 500.0000 S. 56 50 500.000 S. 5 |
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| CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY INVESTMENT IN VENTORY INVESTMENT IN VENTORY MAJOR SOUTEMPHER AS OF 12/31/06 SETTLEMENT FRY IS BANK SETTLEMENT DATE BASIS | PUND MATURITY PURCHAGE SEAF (TUPN TIEDNG BOOK NO. (TICKEN) DATES PUND RATE XITELD PRICE NO. (100 11/02/07 11/02/06 000 8.330 5.330 5.330 5.030 100.000 100 11/02/07 11/02/06 000 4.500 4.500 100.000 100 11/02/07 11/02/06 000 4.500 100.000 1 |
| A M M M M M M M M M M M M M M M M M M M | INVENT CUSIFY NO. DESCRIPTION A 41359 MISSION BANK CD A 41459 MISSION AREA CW DUION SUBFIOTAL (Bank) 19 BANK OF NEW YORK |
| 1 (SIRPT) | INVSMT NO. A 41369 A 41498 SUBTOTAL |



CITY/COUNTY OF SAN FRANCISCO
NR. DANIE, DALY 415-554-4487
DETAL TRANSACTION REPORT - PIXED INCOME
12/01/05 TO 12/31/06
SETTLEMAKEN DATE BASIS

* ACTIVE TRANSACTIONS *

PAGE: 1 RUN: 01/03/07 11:02:53

| BANK BROK MATURITY |
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CITY/COUNTY OF MR. DANIEL DALY

DETAIL TRANSACTION REPORT : FIXED INCOME
12/01/06 TO 12/31/06
SETTLEMENT DATE BASIS
FUND: 100

* ACTIVE TRANSACTIONS *

PAGE: 2 RUN: 01/03/07 11:02:53

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| C 5.240 33,000,000.00 32,567,700.00 | 03/29/07 12/29/06 PURC 5. | 7 12/ | 40 03/29/0 |
| 5.310 -432,300.00 | | 6 12/ | 12/29/06 12/29/06 |



CITY/COUNTY OF SAN FRANCISCO

| PAGE: 3 RUN: 01/03/07 11:02:53 | (GAIN) / SETTLEMENT | -441,728,515.71 | -1,999,660.47 -681,319.44 157,413,637.68 | 987,039.73 | | 319,966,900.83 | | |
|---|--|------------------------------|--|--------------------------|-------------|---------------------|---------------|--|
| | (INTEREST) | | -1,999,660.47 | -10,555.28 | -453,125.00 | -4,533,099.17 | | |
| IXED INCOME | PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) | | | | | | -3,468,749.99 | |
| L D A L Y ANSACTION REPORT - F1 12/01/06 TO 12/31/06 REPORT GRAND TOTALS ASSETS | PREMIUM/ (DISCOUNT) | -6,271,484.29 | 3,265,499.58 | -976,484.44 23,515.56 | | | | |
| M K . D A N IE D D A L I . 4 I 5 - 5 5 4 - 4 4 0 V DETAIL TRANSACTION REPORT - FIXED INCOME REPORT GRAND TOTALS ASSERTS ASSERTS | BOOK VALUE | 441,728,515.71 -6,271,484.29 | -154734500.42 3,265,499.58 | -976,484.44 | | -316216900.83 | 3,468,749.99 | |
| MR. DA | ORIGINAL FACE VALUE | | | | | | | |
| CTIONS * | PAR VALUE | 5.204 448,000,000.00 | SALE 4.939 -158000000.00 | PSAL 4.926 -1,000,000.00 | | 4.946 -317000000.00 | | |
| * ACTIVE TRANSACTIONS * | PAR WEIGHTED YIELD | í, | 4.939 | 4.926 | 4.506 | 4.946 | 4.883 | |
| * ACT | TYPE/ TXN# | PURC | SALE | PSAL | INTR | MAT | ACR (| |



4 15 - 5 5 4 - 4 4 8 7 SAN CITY/COUNTY OF

| * ACTIVE TRANSACTIONS * | DETAIL TRANSACTION REPORT - FIXED INCOME 12/01/06 TO 12/31/06 SETTLEMENT DATE BASIS FUND: 100 POOLED FUNDS | DETAIL FUND: | ALL TRANSACTION REPORT - F 12/01/06 TO 12/31/06 SETTLEMENT DATE BASIS FUND: 100 | N REPO TO NT DAT | 12/31/06 TE BASIS POOLED FUNDS | DETAIL TRANSACTION REPORT - FIXED INCOME 12/01/06 TO 12/31/06 SETTLEMENT DATE BASIS FUNDS 100 | | RUN: 01/0 | PAGE: 4 RUN: 01/03/07 11:02:53 |
|--|--|--|--|------------------------|--------------------------------------|---|-----------------------------|--|-----------------------------------|
| INV # DESCRIPTION/POOL# USER NEWO | BANK BROK CASH DATE | BANK BROK MATURITY CASH DATE /ENTRY | TRADE/ SETTLE | TXN COUPON | | PAR VALUE | BOOK VALUE PREM / (DISC) | PAR VALUE BOOK VALUE (INTEREST) ORIGINAL FACE FREM / (DISC) AMORY (ACCRET) | (GAIN)/LOSS SETTLEMENT |
| 41330 CITI BANK TIME DEPOSIT 19 06/06/07 12/31/06 INTR | 1.9 | 10/90/90 | 12/31/06 | INTR | 5.400 | | | -23,250.00 | |
| amy 41369 MISSION BANK CD | 12/31/06 | | 01/02/07 12/31/06 07/16/07 12/31/06 INTR | INTR | 5.400 | | | -1,438.78 | 23,250.00 |
| AMP ALAIS CITTIBANK TIME DEPOSIT | 12/31/06 | 12/31/06 01/02/07 12/31/06 | 01/02/07 12/31/06 08/08/07 12/31/06 INTR | INTR | 5.630 | | | -23,680.56 | 1,438.78 |
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DANIEL DALY 415-554-4487

DETAIL TRANSATION REPRT - FIXED INCOME
12/01/06 TO 12/31/06

REPORT GRAND TOTALS CIT MR.

ASSETS

PAGE: 5 RUN: 01/03/07 11:02:53

SETTLEMENT

(GAIN) / LOSS

PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION)

BOOK VALUE

ORIGINAL FACE VALUE

-49,106.84 (INTEREST)

YIELD PAR VALUE * ACTIVE TRANSACTIONS * TYPE/ WEIGHTED TXN# YIELD PAR

5.442

INTR

